

LIC Pension Fund Limited

Scheme 01: NPS TRUST A/C LIC PENSION FUND SCHEME-CENTRAL GOVERNMENT
BALANCE SHEET AS AT 30.09.2014(Unaudited)

Particulars	Note	30.09.2014	30.09.2013
		Rs.	Rs.
LIABILITIES			
Unit Capital	1	48,783,429,956.84	35,725,942,692.36
Reserve & Surplus	2	40,266,035,596.97	20,279,085,236.10
Current Liabilities & Provision	3	48,396,949.63	110,706,793.56
Total		89,097,862,503.43	56,115,734,722.02
ASSETS			
Investment	4	85,407,136,103.30	51,696,980,066.10
Deposits	5	1,545,507,616.00	2,600,200,616.00
Other Current Assets	6	2,145,218,784.13	1,818,554,039.92
Total		89,097,862,503.43	56,115,734,722.02
Net Assets Value Per Unit		18.2537	15.6763

Schedules are integral part of Financial Statements

For LIC Pension Fund Ltd

MD & CEO

Director

PLACE: Mumbai
Date: 30/10/2014

LIC Pension Fund Limited

Scheme 01: NPS TRUST A/C LIC PENSION FUND SCHEME-CENTRAL GOVERNMENT
REVENUE ACCOUNT FOR THE YEAR HALF YEAR ENDED SEPTEMBER 30, 2014(Unaudited)

Particulars	Note	Half Year ended Sep 30, 2014	Half Year ended Sep 30, 2013
		₹	₹
Income:			
Dividend		90,761,939.95	61,830,740.21
Interest Income	7	3,186,469,789.10	2,091,397,727.39
Profit on sale of investment (Other than inter scheme transfer/sale)		115,832,623.65	96,748,035.60
Profit on Sale of Investments - (Inter scheme transfer/sale)		-	1,325,097.00
Total Revenue		3,393,064,352.70	2,251,301,600.20
Expenses:			
Management Fees		4,632,711.95	3,055,240.23
Custodian Fees		1,485,821.90	1,488,854.22
Bank Charges		-	79,718.62
Provision for outstanding accrued income considered doubtful		23,343,517.81	-
Provision For Non-Performing investments		103,277,415.76	-
Loss on Sale/Redemption of Investment		3,119,525.42	49,563,905.00
Other Charges		0.99	-
Total Expenses		135,858,993.83	54,187,718.07
Surplus		3,257,205,358.87	2,197,113,882.13
Net Increase /(Decrease) in unrealised gain/(loss) on the value of Investments		3,216,446,200.37	(3,030,595,694.39)
Surplus before tax (VIII - IX)		6,473,651,559.24	(833,481,812.26)
Surplus for the year transferred to reserves		6,473,651,559.24	(833,481,812.26)

Schedules are integral part of Financial Statement

For LIC Pension Fund Ltd

MD & CEO

Director

PLACE: Mumbai
Date: 30/10/2014

LIC Pension Fund Limited

Scheme 01: NPS TRUST A/C LIC PENSION FUND SCHEME-CENTRAL GOVERNMENT NOTES TO FINANCIAL STATEMENTS FOR THE HALF YEAR ENDED 30.09.2014

Note 1: Unit Capital

Particulars	30.09.2014		30.09.2013	
	Units	₹	Units	₹
Units of Rs. 10 each:				
Outstanding:				
At the beginning of the year	4,211,211,496.4727	42,112,114,964.72	3,014,286,272.7313	30,142,862,727.31
Issued during the Year	673,655,454.5866	6,736,554,545.26	561,033,486.1847	5,610,334,861.85
Repurchased during the year	(6,523,955.3139)	(65,239,553.14)	(2,725,489.6802)	(27,254,896.80)
	4,878,342,995.7454	48,783,429,956.84	3,572,594,269.2358	35,725,942,692.36

Note 2 : Reserve & Surplus		
Particulars	30.09.2014	30.09.2013
	₹	₹
Unit Premium Reserve:		
At the beginning of the year	18,318,822,146.35	10,884,797,030.96
Net Addition \ (Deduction) during the Year	5,090,837,427.53	3,424,648,266.92
Total Unit Premium	23,409,659,573.88	14,309,445,297.88
Surplus (Revenue Account)		
Balance brought forward from previous year	10,382,724,463.85	6,803,121,750.48
Surplus for the current year	6,473,651,559.24	- 833,481,812.26
Total Surplus	16,856,376,023.09	5,969,639,938.22
Total	40,266,035,596.97	20,279,085,236.10

Note 3 : Current Liabilities		
	30.09.2014	30.09.2013
	₹	₹
Bills Payable	12,126,901.99	106,888,731.13
Amount received in Advance	21,000,000.00	-
Interest Received In Advance	7,230,685.00	-
Amount for redemption of units	5,578,159.17	1,287,218.73
Payable Management Fees	2,461,203.47	1,571,543.03
Payable Custodian Charges	-	863,370.67
TDS Payable	-	95,930.00
Total	48,396,949.63	110,706,793.56

LIC Pension Fund Limited

Scheme 01: NPS TRUST A/C LIC PENSION FUND SCHEME-CENTRAL GOVERNMENT NOTES TO FINANCIAL STATEMENTS FOR THE YEAR ENDED 30th SEPTEMBER, 2014

Note 4 : Investment

Particulars	30.09.2014	30.09.2013
	₹	₹
Equity	8,961,454,542.70	5,841,437,401.00
Debenture and Bonds	30,709,714,744.45	20,646,755,252.78
Government Securities	45,149,222,694.68	23,912,984,712.36
Mutual Fund Investment	490,752,071.68	863,872,928.92
Commercial Paper \ Certificate of deposit	-	299,406,000.00
Non Convertible Debentures classified as Non performing investments	277,795,383.67	137,484,250.50
Less: Provision on Non performing investments	181,803,333.88	4,960,479.46
	95,992,049.79	132,523,771.04
Total	85,407,136,103.30	51,696,980,066.10

Note 5 : Deposits

Particulars	30.09.2014	30.09.2013
	₹	₹
Deposits with Scheduled Banks	1,545,507,616.00	2,550,502,616.00
Others-ST Fixed Income Instruments	-	49,698,000.00
Total	1,545,507,616.00	2,600,200,616.00

Note 6 : Other Current Assets

Particulars	30.09.2014	30.09.2013
	₹	₹
Outstanding and accrued Income	1,903,213,439.58	1,395,904,520.14
Interest Receivable on deposits with scheduled banks	207,993,504.25	262,350,341.44
Amount receivable towards settlement of contracts	-	17,571,281.68
Amt with custodian G-Sec Auction	-	83,235,375.00
Balance with Trustee Bank	29,947,398.52	45,684,893.03
Dividend Receivable	3,897,040.78	4,813,348.86
TDS Receivable	167,401.00	167,401.00
Brokerage receivable from LIC Pension Fund Ltd.	-	493,545.77
<u>Sundry Debtors</u>		
Redemption receivable on Non Performing investments	59,999,999.00	8,333,333.00
Add: Interest Due on Non Performing investments	36,513,512.35	-
	96,513,511.35	8,333,333.00
Less: Provision for Non performing investments	96,513,511.35	-
	-	8,333,333.00
Total	2,145,218,784.13	1,818,554,039.92

LIC Pension Fund Limited

Scheme 01: NPS TRUST A/C LIC PENSION FUND SCHEME-CENTRAL GOVERNMENT NOTES TO FINANCIAL STATEMENTS FOR THE HALF YEAR ENDED 30.09.2014

Note 7 : Interest Income

Particulars	30.09.2014	30.09.2013
	₹	₹
Interest Income - Government Securities	1,823,470,248.83	980,540,573.29
Interest Income - Non-Convertible Bonds/Debentures	1,275,941,424.87	965,566,790.53
Interest Income - Deposits	86,933,357.08	140,426,556.40
Interest Income Others	124,758.32	407,057.17
Interest Income - Commercial Papers	-	2,296,750.00
Interest Income - Treasury Bills	-	2,160,000.00
Total	3,186,469,789.10	2,091,397,727.39

Schedules Annexed to and scheduled part of Financial Statements

A) Equity

S. No.	security_name	units	mkt_value	% to Asset Class
1	OIL AND NATURAL GAS CORPORATION LTD.	918463	375,238,058.65	4.19
2	RELIANCE INDUSTRIES LTD.	597943	565,474,695.10	6.31
3	BHARAT PETROLEUM CORPORATION LIMITED	56122	36,782,358.80	0.41
4	TATA STEEL LIMITED	415475	190,723,798.75	2.13
5	INFOSYS TECHNOLOGIES LTD	88802	332,807,695.50	3.71
6	LARSEN AND TOUBRO LTD	270884	395,016,593.00	4.41
7	GAIL INDIA	314302	141,263,033.90	1.58
8	BHARATI AIRTEL	474617	192,314,808.40	2.15
9	INFRASTRUCTURE DEVELOPMENT FIN CORP	1103225	151,417,631.25	1.69
10	ITC LTD	399599	147,931,549.80	1.65
11	NTPC LTD	921500	128,180,650.00	1.43
12	TATA POWER LTD.	1682553	139,736,026.65	1.56
13	STATE BANK OF INDIA	104170	254,768,569.00	2.84
14	UNION BANK OF INDIA	172600	32,586,880.00	0.36
15	HINDUSTAN UNILEVER LTD.	95378	71,151,988.00	0.79
16	SIEMENS LTD.	45651	37,760,224.65	0.42
17	TATA MOTORS LTD.	76041	38,183,988.15	0.43
18	AMBUJA CEMENTS LTD.	234225	50,053,882.50	0.56
19	VOLTAS LIMITED	239691	57,909,345.60	0.65
20	BHARAT HEAVY ELECTRICALS LTD	630906	126,465,107.70	1.41
21	STEEL AUTHORITY OF INDIA LTD	975371	67,885,821.60	0.76
22	POWER GRID CORPORATION OF INDIA LTD	376056	50,861,574.00	0.57
23	RURAL ELECTRIFICATION CORPORATION LTD.	128198	32,043,090.10	0.36
24	TATA CONSULTANCY SERVICES LTD.	157214	430,231,832.40	4.80
25	YES BANK LTD	175589	98,127,912.65	1.09
26	PUNJAB NATIONAL BANK	92777	82,321,032.10	0.92
27	INDIAN OIL CORPORATION LTD	272509	98,757,261.60	1.10
28	AXIS BANK LIMITED	930310	351,378,087.00	3.92
29	ADITYA BIRLA NUVO LTD	79073	128,137,796.50	1.43
30	GRASIM INDUSTRIES LTD.	21072	74,771,884.80	0.83
31	HOUSING DEVELOPMENT FINANCE CORPORATION LTD.	255322	269,428,540.50	3.01
32	ASIAN PAINTS LTD.	130660	82,257,003.00	0.92
33	ASHOK LEYLAND LTD.	293569	12,080,364.35	0.13
34	CIPLA LTD.	348809	218,633,481.20	2.44
35	MARUTI SUZUKI INDIA LTD.	23750	72,742,687.50	0.81
36	DABUR INDIA LTD.	247100	54,893,265.00	0.61
37	IDBI BANK LTD	535055	32,558,096.75	0.36
38	COLGATE PALMOLIVE (INDIA) LTD.	77894	135,734,189.70	1.51
39	Tata Chemicals Limited	439037	175,351,377.80	1.96
40	UCO BANK	205270	16,370,282.50	0.18
41	PETRONET LNG LTD.	317400	59,671,200.00	0.67
42	IDEA CELLULAR LIMITED	53200	8,836,520.00	0.10
43	HDFC BANK LIMITED	146700	128,017,755.00	1.43
44	HINDALCO INDUSTRIES LIMITED	798851	125,219,894.25	1.40
45	MAHINDRA & MAHINDRA LTD.	131306	178,681,204.80	1.99
46	DR. REDDYS LABORATORIES LTD.	36865	119,059,204.00	1.33
47	RANBAXY LABORATORIES LTD.	59868	38,297,559.60	0.43
48	COAL INDIA LIMITED	480700	164,086,945.00	1.83
49	CAIRN INDIA LTD.	44500	13,877,325.00	0.15
50	BAJAJ AUTO LTD.	66056	155,337,289.60	1.73
51	BANK OF BARODA	82903	74,803,376.90	0.83
52	SUN PHARMACEUTICALS INDUSTRIES LTD.	268124	229,849,299.00	2.56
53	ACC LTD.	31153	43,600,181.15	0.49
54	HERO MOTOCORP LTD.	14400	40,889,520.00	0.46
55	UltraTech Cement Limited	47310	124,503,361.50	1.39
56	HCL TECHNOLOGIES LTD.	21990	37,707,352.50	0.42
57	GODREJ INDUSTRIES LTD.	174020	53,545,954.00	0.60
58	MRF LTD.	190	6,209,570.50	0.07
59	INDUSIND BANK LTD.	69106	42,952,834.30	0.48
60	KOTAK MAHINDRA BANK LTD.	38411	38,914,184.10	0.43
61	LUPIN LTD.	29400	41,032,110.00	0.46
62	TATA GLOBAL BEVERAGES LTD.	695870	110,886,884.50	1.24
63	WIPRO LIMITED	408789	243,965,275.20	2.72
64	TECH MAHINDRA LIMITED	118935	296,112,469.50	3.30
65	ALLAHABAD BANK	666291	66,196,010.85	0.74
66	ANDHRA BANK	374378	24,390,726.70	0.27
67	CANARA BANK	92174	32,343,856.60	0.36
68	ORIENTAL BANK OF COMMERCE	29497	6,773,986.05	0.08
69	ICIDE INDUSTRIES LTD.	120300	20,402,880.00	0.23
70	ICICI BANK LTD.	157025	225,103,188.75	2.51
71	POWER FINANCE CORPORATION LTD.	59500	13,958,700.00	0.16
72	ORACEL FINANCIAL SERVICES SOFTWARE LIMITED	3907	13,436,759.05	0.15
73	INDRAPRASTHA GAS LTD.	54145	22,716,534.75	0.25
74	BANK OF INDIA LIMITED	46890	10,878,480.00	0.12
75	MCLEOD RUSSEL INDIA LIMITED	72663	21,123,134.10	0.24
76	SESA STERLITE LTD.	573598	156,305,455.00	1.74
77	NMDC LTD	123610	20,445,094.00	0.23
78	L&T FINANCE HOLDINGS LTD	15000	990,000.00	0.01
	TOTAL		8,961,454,542.70	100.00

B) GSEC

S. No.	security_name	Face Value	mkt_value	% to Asset Class
1	G-SEC 2036 -8.33% (7.6.2036)	1223720000	1,182,662,970.28	2.62
2	G-SEC 8.13% OIL BONDS 16.10.2021	50000000	47,798,200.00	0.11
3	G-SEC 8.40% OIL MKG CO SPECIAL BONDS 29.03.2026	50000000	48,209,200.00	0.11
4	G-SEC 8.23% FCI SPECIAL FOOD BONDS 12.2.2027	5000000	4,763,360.00	0.01
5	G-SEC 7.95% FERTILISER BONDS- 2026	10000000	9,343,220.00	0.02
6	GSEC 10.18% (11 Sept. 2026)	80500000	88,110,631.00	0.20
7	G-SEC 8.28% 2032 (15.2.2032)	1896500000	1,827,414,298.00	4.05
8	8.59% ANDHRA PRADESH SDL 2019	55000000	54,170,655.00	0.12
9	8.24% GSEC 2027	2241880000	2,154,446,680.00	4.77
10	G-SEC 7.50% 2034 (10.08.2034)	302000000	268,819,562.00	0.60
11	8.00% OIL SPECIAL BONDS 2026 (23.03.2026)	50000000	47,025,600.00	0.10
12	8.40% GUJARAT SDL 2019 (18.03.2019)	30770000	30,150,876.83	0.07
13	7.95% GoI - OIL SPECIAL BONDS 2025 (18.01.2025)	250000000	234,148,750.00	0.52
14	8.43% ASSAM SDL 2019 (25.03.2019)	100000000	97,953,700.00	0.22
15	7.40% G-SEC 2035	1774000000	156,359,295.60	0.35
16	8.21% GUJARAT SDL 2019 (26.08.2019)	25000000	24,270,200.00	0.05
17	8.19% ANDHRA PRADESH SDL 2019 (26.08.2019)	42000000	40,659,486.00	0.09
18	8.32% UTTAR PRADESH SDL 2019	20000000	19,486,500.00	0.04
19	8.31% MADHYA PRADESH SDL 2019	20000000	19,456,560.00	0.04
20	8.31% WEST BENGAL SDL 2019	20000000	19,444,020.00	0.04
21	7.35% G-SEC 2024 (22.06.2024)	26000000	23,464,272.00	0.05
22	8.10% RAJASTHAN SDL 2019 (30.10.2019)	30000000	28,972,290.00	0.06
23	8.11% TAMIL NADU SDL 2019 (30.10.2019)	30000000	28,999,080.00	0.06
24	8.25% BIHAR SDL 2019 (11.11.2009)	20000000	19,374,400.00	0.04
25	8.25% CHATTISGARH SDL 2019 (11.11.2019)	20000000	19,405,320.00	0.04
26	8.26% UTTAR PRADESH SDL 2019 (11.11.2019)	20000000	19,422,840.00	0.04
27	8.20% OIL SPECIAL BONDS 2023 (10.11.2023)	46500000	43,918,320.00	0.10
28	8.20% OIL SPECIAL BONDS 2024 (SEP) (15.09.2024)	11000000	10,455,500.00	0.02
29	8.27% GUJARAT SDL 2019	20000000	19,436,920.00	0.04
30	8.27% HARYANA SDL (9.12.2019)	30000000	29,126,790.00	0.06
31	8.32% MADHYA PRADESH SDL 2019	40000000	38,881,400.00	0.09
32	8.26% TAMILNADU SDL 2019 (9.12.2019)	20000000	19,442,120.00	0.04
33	7.02% G-Sec 2016	16000000	15,631,200.00	0.03
34	8.44% UTTAR PRADESH SDL 2019 (23.12.2019)	229110000	224,054,000.52	0.50
35	8.42% WEST BENGAL SDL 2019 (23.12.2009)	300000000	292,588,800.00	0.65
36	8.33% GUJARAT SDL (6.1.2020)	20000000	19,430,480.00	0.04
37	8.32% MADHYA PRADESH SDL 6.1.2020	25000000	24,278,950.00	0.05
38	8.29% ARUNACHAL PRADESH SDL 2020 (20.01.2020)	7900000	7,662,699.80	0.02
39	8.27% MEGHALAYA SDL 2020 (20.01.2020)	5000000	4,844,670.00	0.01
40	8.25% RAJASTHAN SDL 2020 (20.01.2020)	15080000	14,616,335.24	0.03
41	8.35% BIHAR SDL 2019 (09.12.2019)	50000000	48,618,100.00	0.11
42	8.40% ASSAM SDL 2020 (03.02.2020)	21500000	20,949,686.00	0.05
43	8.39% UTTAR PRADESH SDL 2020 (03.02.2020)	38000000	37,011,468.00	0.08
44	8.58% UTTAR PRADESH SDL 2020 (16.02.2020)	1590000	1,561,116.06	0.00
45	8.48% ANDHRA PRADESH SDL 2020 (24.02.2020)	60000000	58,569,000.00	0.13
46	8.53% ASSAM SDL 2020 (24.2.2020)	50000000	48,984,800.00	0.11
47	8.48% MAHARASHTRA SDL 2020 (24-02-2020)	50000000	48,932,500.00	0.11
48	8.49% MANIPUR SDL (24.2.2020)	30000000	29,334,330.00	0.06
49	8.49% TRIPURA SDL 2020 (24.02.2020)	10000000	9,778,110.00	0.02
50	8.52% HIMACHAL PRADESH SDL 2020 (10.03.2020)	30000000	29,382,330.00	0.07
51	8.51% GOA SDL 2020 (10.03.2020)	8220000	8,045,563.38	0.02
52	8.52% KARNATAKA SDL 2020 (10.03.2020)	100380000	98,335,560.54	0.22
53	8.54% MADHYA PRADESH SDL 2020 (10.03.2020)	48780000	47,796,497.64	0.11
54	8.53% MAHARASHTRA SDL 2020	48320000	47,386,650.88	0.10

S. No.	security_name	Face Value	mkt_value	% to Asset Class
55	8.52% TAMIL NADU SDL 2020 (10.03.2020)	45370000	44,474,532.31	0.10
56	8.54% HARYANA SDL 2020 (10.03.2020)	38660000	37,912,818.18	0.08
57	8.49% KARNATAKA SDL 2019 (18.03.2019)	10000000	9,817,250.00	0.02
58	8.38% HIMACHAL PRADESH SDL 2020 (25.03.2020)	20000000	19,467,980.00	0.04
59	8.38% MAHARASHTRA SDL 2020	10840000	10,560,891.68	0.02
60	8.39 ANDHRA PRADESH SDL 2020	13290000	12,919,939.95	0.03
61	8.35% SIKKIM SDL 2020	36000000	34,987,860.00	0.08
62	8.56% PUNJAB SDL 2020	25000000	24,511,750.00	0.05
63	8.58% UTTARAKHAND SDL2020	25000000	24,522,575.00	0.05
64	8.58% WEST BENGAL SDL 2020 (13.04.2020)	25000000	24,506,700.00	0.05
65	8.57% HARYANA SDL 2020 (13.04.2020)	25000000	24,543,600.00	0.05
66	7.38% G-SEC 2015 (03.09.2015)	19350000	19,157,680.35	0.04
67	8.20% G-SEC 2022 (15.02.2022)	280000000	272,365,520.00	0.60
68	8.53% BIHAR SDL 2020 (28.04.2010)	40000000	39,135,360.00	0.09
69	8.52% MIZORAM SDL 2020 (28.04.2020)	10000000	9,787,840.00	0.02
70	8.55% UTTAR PRADESH SDL 2020 (28.04.2020)	50000000	49,003,750.00	0.11
71	8.10% GOA SDL 2020 (12.05.2020)	10000000	9,604,400.00	0.02
72	8.28% JHARKHAND SDL 2020 (12.05.2020)	20000000	19,343,500.00	0.04
73	8.28% UTTAR PRADESH SDL 2020 (12.05.2020)	30000000	29,047,050.00	0.06
74	8.28% WEST BENGAL SDL 2020 (12.05.2020)	30000000	29,008,800.00	0.06
75	7.80% G-SEC 2020 (03.05.2020)	334000000	321,107,600.00	0.71
76	8.09%MAHARASHTRA SDL 2020 (09.06.2020)	40000000	38,425,200.00	0.09
77	8.11% RAJASTHAN SDL 2020 (09.06.2020)	30000000	28,842,300.00	0.06
78	8.09% TAMIL NADU SDL 2020 (09.06.2020)	30000000	28,818,900.00	0.06
79	8.10% TRIPURA SDL 2020 (09.06.2020)	10000000	9,597,670.00	0.02
80	8.11% WEST BENGAL SDL 2020 (09.06.2020)	40000000	38,365,600.00	0.08
81	8.32% G-SEC 2032 (02.08.2032)	3862850000	3,741,170,225.00	8.29
82	8.11% ANDHRA PRADESH SDL 2020 (23.06.2020)	40000000	38,348,240.00	0.08
83	8.09% RAJASTHAN SDL 2020 (23.06.2020)	40000000	38,412,840.00	0.09
84	8.13% UTTAR PRADESH SDL 2020 (23.06.2020)	40000000	38,443,360.00	0.09
85	7.46% G-SEC 2017 (28.08.2017)	50000000	48,823,950.00	0.11
86	8.18% ANDHRA PRADESH SDL 2020 (21.07.2010)	7000000	6,729,779.00	0.01
87	8.15% MAHARASHTRA SDL 2020 (21.07.2020)	6000000	5,776,056.00	0.01
88	8.12% RAJASTHAN SDL 2020 (21.07.2020)	6000000	5,767,506.00	0.01
89	8.15% TAMILNADU SDL 2020 - (21.07.2020)	6000000	5,776,056.00	0.01
90	8.32% GUJARAT SDL 2020 (04.08.2020)	10000000	9,687,320.00	0.02
91	8.32% TAMILNADU SDL 2020 (04.08.2020)	10000000	9,701,140.00	0.02
92	8.37% UTTAR PRADESH SDL 2020 (04.08.2020)	10000000	9,712,360.00	0.02
93	8.26% G-SEC 2027 (02.08.2027)	1278100000	1,232,627,758.20	2.73
94	8.30% G-SEC 2040 - (02.07.2040)	780400000	748,491,785.20	1.66
95	8.08% GSEC 2022 - (02.08.2022)	489000000	470,405,775.00	1.04
96	8.13% G-SEC 2022 (21.09.2022)	674500000	649,413,996.00	1.44
97	8.37% ANDHRA PRADESH SDL 2020 (22.9.2020)	20330000	19,706,682.20	0.04
98	8.38% GUJARAT SDL 2020 (22.9.2020)	17920000	17,401,646.08	0.04
99	8.39% UTTAR PRADESH SDL 2020 (22.9.2020)	25000000	24,295,075.00	0.05
100	8.38% WEST BENGAL SDL 2020 (22.9.2020)	30000000	29,100,330.00	0.06
101	8.35% GUJARAT SDL 2020 (6.10.2020)	20000000	19,391,580.00	0.04
102	8.34% PUNJAB SDL 2020 (6-10-2020)	10000000	9,691,750.00	0.02
103	8.35% RAJASTHAN SDL 2020 (6-10-2020)	10000000	9,708,950.00	0.02
104	8.51% HARYANA SDL 2020 (27.10.2020)	9000000	8,798,274.00	0.02
105	8.53% MAHARASHTRA SDL 2020 (27.10.2020)	9000000	8,810,775.00	0.02
106	8.53% TAMIL NADU SDL 2020 (27.10.2020)	5000000	4,894,875.00	0.01
107	8.42% GUJARAT SDL 2020 (10-11-2020)	60000000	58,339,140.00	0.13
108	8.42% KARNATAKA SDL 2020 (10-11-2020)	60000000	58,384,140.00	0.13
109	8.43% KERLA SDL 2020 (10-11-2020)	55000000	53,556,800.00	0.12
110	G-SEC 7.99% 2017 (9.7.2017)	216500000	214,444,982.00	0.47
111	8.39% ANDHRA PRADESH SDL 24.11.2020	25000000	24,236,250.00	0.05
112	8.40%GUJARAT SDL 2020 (24.11.2020)	25000000	24,280,675.00	0.05
113	8.43% KARNATAKA SDL 2020 (8-12-2020)	70000000	68,125,540.00	0.15

S. No.	security_name	Face Value	mkt_value	% to Asset Class
114	8.44% MADHYA PRADESH SDL 2020 (8.12.2020)	70000000	68,108,600.00	0.15
115	8.34% KERALA SDL 22.12.2020	30000000	29,072,820.00	0.06
116	8.34% UTTAR PRADESH SDL 22.12.2020	29000000	28,083,281.00	0.06
117	8.42% WEST BENGAL SDL 2020	36000000	34,963,596.00	0.08
118	8.51% RAJASTHAN SDL 2020 (27.10.2020)	50000000	48,897,900.00	0.11
119	8.55% UTTAR PRADESH SDL 2020	80000000	78,299,200.00	0.17
120	8.42% JAMMU AND KASHMIR SDL 2021 (5.1.2021)	31900000	30,996,496.30	0.07
121	8.57% WEST BENGAL SDL 2020 (16.02.2020)	100000000	98,017,000.00	0.22
122	8.55% BIHAR SDL 2021	35000000	34,170,465.00	0.08
123	8.55% MANIPUR SDL 2021	7500000	7,330,980.00	0.02
124	8.54% MAHARASHTRA SDL 2021	35000000	34,291,215.00	0.08
125	10.03% G-SEC 2019 (09-08-2019)	180000000	189,822,780.00	0.42
126	7.80% G-SEC 2021 (11.04.2021)	414400000	395,445,758.40	0.88
127	7.59% G-Sec 2016 (12-04-2016)	37000000	36,583,713.00	0.08
128	7.83% G-SEC 2018 (11.04.2018)	2000000	1,964,206.00	0.00
129	8.07% G-SEC 2017 (15.01.2017)	137000000	136,140,051.00	0.30
130	8.28% G-SEC 2027 (21.09.2027)	4186650000	4,031,325,285.00	8.93
131	9.15% G-SEC 2024 (14.11.2024)	726000000	744,438,948.00	1.65
132	8.83% G-SEC 2041 (12.12.2041)	3525798100	3,581,756,041.65	7.93
133	8.79% G-SEC 2021 (08.11.2021)	623700000	625,322,867.40	1.39
134	8.97% G-SEC 2030 (05.12.2030)	2817056500	2,869,121,338.23	6.35
135	8.33% G-Sec 2026 (09.07.2026)	898000000	868,815,000.00	1.92
136	8.20% G-SEC 2025 (24.09.2025)	1092210000	1,050,159,915.00	2.33
137	8.65% KERALA SDL 2023 (09.01.2023)	50000000	48,975,500.00	0.11
138	8.80% TAMILNAD SDL 2022 (25.10.2022)	100000000	98,858,900.00	0.22
139	8.80% KERALA SDL 2022 (25.10.2022)	104740000	103,607,236.90	0.23
140	8.58% GUJARAT SDL 2023 (23.01.2023).	70000000	68,337,570.00	0.15
141	8.60% KERALA SDL 2023 (23.01.2023)	60000000	58,594,680.00	0.13
142	8.56% TAMIL NADU SDL 2023 (23.01.2023).	6430000	6,271,860.58	0.01
143	8.85% TAMIL NADU SDL 2022 (17.10.2022)	50000000	49,573,300.00	0.11
144	8.68% GUJARAT SDL 2023 (06.02.2023)	100000000	98,163,800.00	0.22
145	8.66% HARYANA SDL 2023 (06.02.2023)	57000000	55,789,206.00	0.12
146	8.67% MAHARASHTRA SDL 2023 (06.02.2023)	150000000	147,110,250.00	0.33
147	8.30% G-SEC 2042 (31.12.2042)	4275000000	4,099,725,000.00	9.08
148	8.62% KARNATAKA SDL 2023 (20.02.2023)	40000000	39,084,600.00	0.09
149	8.64% MADHYA PRADESH SDL 2023 (20.02.2023)	40000000	39,073,440.00	0.09
150	8.62% MAHARASHTRA SDL 2023 (20.02.2023)	40000000	39,112,280.00	0.09
151	8.62% TAMIL NADU SDL 2023 (20.02.2023)	40000000	39,151,680.00	0.09
152	8.95% MAHARASHTRA SDL 2022 (7.03.2022)	200000000	199,895,800.00	0.44
153	8.63% MADHYA PRADESH SDL 2023 (20.03.2023)	85000000	82,978,105.00	0.18
154	8.54% MAHARASHTRA SDL 2023 (20.03.2023)	20000000	19,462,060.00	0.04
155	8.52% RAJASTHAN SDL 2023 (20.03.2023).	24200000	23,497,691.80	0.05
156	8.90% MAHARASHTRA SDL 2022 (21.11.2022).	70500000	70,254,589.50	0.16
157	9.12% GUJARAT SDL 2022 (23.05.2022).	50000000	50,340,250.00	0.11
158	8.51% PUNJAB SDL 2023 (10.04.2023).	150000000	145,492,650.00	0.32
159	8.12% G-SEC 2020 (10.12.2020)	120000000	116,784,000.00	0.26
160	8.15% G-SEC 2022 (11.06.2022)	20000000	19,342,640.00	0.04
161	7.16% G-SEc 2023 (20.05.2023).	521500000	471,905,350.00	1.05
162	7.57% ANDHRA PRADESH SDL 2023 (22.05.2023)	50000000	45,663,800.00	0.10
163	7.59% HARYANA SDL 2023 (22.05.2023)	50000000	45,751,200.00	0.10
164	7.58% RAJASTHAN SDL 2023 (22.05.2023)	50000000	45,743,300.00	0.10
165	9.20% G-SEC 2030 (30.09.2030)	2452050000	2,551,848,435.00	5.65
166	9.23% G-SEC 2043 (23.12.2043)	2992480000	3,160,058,880.00	7.00
167	8.35% GSEC 2022 (14.05.2022)	1074600000	1,053,108,000.00	2.33
168	8.27% GSEC 2020 (09.06.2020)	99960000	98,360,640.00	0.22
169	8.40% GSEC 2024 (28.07.2024)	200000000	198,500,000.00	0.44
	TOTAL	45,910,934,600.00	45,149,222,694.68	100.00

C) BONDS

S. No.	security_name	Face Value	mkt_value	% to Asset Class
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S. No.	security_name	Face Value	mkt_value	% to Asset Class
1	POWER FINANCE CORPORATION 9.68% (9.06.2018)	45000000	45,784,395.00	0.61
2	10.2% SEC.TATA STEEL BONDS 2015	60000000	6,017,274.00	0.08
3	POWER FINANCE CORPORATION BONDS 11% (15.09.2018)	57000000	60,286,620.00	0.81
4	10.70% SEC INDIAN RAILWAY FINANCE CORPORATION BONDS (11.09.2023)	68000000	75,105,592.00	1.01
5	PUNJAB & SIND BANK LOWER TIER-II BONDS (26.04.2019)	50000000	47,965,250.00	0.64
6	8.95% IDBI BANK UPPER TIER-II BONDS (26.06.2024)	117000000	111,304,908.00	1.49
7	TATA STEEL BONDS-10.40% (15.5.2019).	161000000	164,126,459.00	2.20
8	8.95% UNION BANK OF INDIA UPPER TIER II BONDS (16.10.2021)	60000000	5,838,108.00	0.08
9	10.60% SEC INDIAN RAILWAY FINANCE CORPORATION BONDS (11.09.2018)	100000000	105,353,900.00	1.41
10	9.75% GREAT EASTERN SHIPPING COMPANY LTD. BONDS (20.08.2019)	38000000	38,792,072.00	0.52
11	10.00% TATA CHEMICALS BONDS (02.07.2019)	105000000	106,768,515.00	1.43
12	8.72%SEC RURAL ELECTRIFICATION BONDS-(04.09.2019)	50000000	49,088,200.00	0.66
13	11.25% POWER FINANCE CORPORATION BONDS 2018 (28/11/2009)	120000000	128,415,600.00	1.72
14	11.00%SEC INDIAN OIL CORPORATION LTD. 2018	96000000	101,523,744.00	1.36
15	9.00% IDBI BANK OMNI BONDS 2009 -10 UPP. TIER II SERIES III - (25.9.2024)	110000000	104,898,090.00	1.41
16	8.70% SEC STEEL AUTHORITY OF INDIA BONDS 2024	45000000	43,673,805.00	0.59
17	8.80% POWER FINANCE CORPORATION BONDS 2019 (15.10.2009) Series 59-B	12000000	11,816,016.00	0.16
18	8.95% BANK OF MAHARASHTRA UPPER TIER II BONDS 2024	58000000	55,369,584.00	0.74
19	8.80% SEC POWER GRID CORPORATION BONDS 2024 (STRIPP)	28750000	28,090,043.75	0.38
20	9.35% AXIS BANK UTT BONDS 2021 (24.11.2021)	50000000	50,043,750.00	0.67
21	9.85% MAHINDRA & MAHINDRA FINANCIL BONDS 20.11.2019	145000000	145,712,385.00	1.95
22	9.19% G.E.SHIPPING BONDS 24.12.2018	95000000	95,628,425.00	1.28
23	8.70% POWER FINANCE CORPORATION BONDS 2020	30000000	29,381,250.00	0.39
24	9.35% GE SHIPPING BONDS (8.2.2019)	50000000	50,355,900.00	0.68
25	8.65% POWER FINANCE CORPORATION 66-A (15.6.2020)	50000000	48,823,150.00	0.65
26	10.05% SECURED J.K.LAKSHMI CEMENT LTD. 2017 (03.02.2017)	90000000	90,355,590.00	1.21
27	8.70% POWER FINANCE CORPORATION BONDS 2020 (15.07.2020)	50000000	48,926,550.00	0.66
28	8.89% SEC INFRASTRUCTURE DEVELOPMENT FINANCE CO. LTD.BONDS 2020(15.09.2025)	50000000	49,082,300.00	0.66
29	8.55% SEC INDIAN RAILWAY FINANCE CORPORATION LTD. BONDS 2020 (03.02.2020)	53000000	52,044,675.00	0.70
30	9.70% INFRASTRUCTURE LEASING & FINANCIAL SERVICES LTD. 2021 (22.02.2021)	100000000	99,827,800.00	1.34
31	9.57% SEC INDIAN RALIWAY FINANCE CORPORATION BONDS 2021 (31.05.2021)	43000000	44,254,912.00	0.59
32	9.61% POWER FINANCE CORPORATION LTD. BONDS 2021 (29.06.2021)	35000000	35,704,585.00	0.48
33	9.75% RURAL ELECTRIFICATION CORPORATION LTD. BONDS 2021 (11.11.2021)	150000000	152,175,000.00	2.04
34	9.51% POWER FINANCE CORPORATION LTD. NCBs 2015 (15.04.2015)	100000000	100,080,000.00	1.34
35	9.49% SEC INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY BONDS (04.06.2012)	100000000	101,584,700.00	1.36
36	8.79% NABARD REDEEMABLE UNSECURED NON-CONVERTIBLE BONDS 2018 (19.02.2018).	50000000	49,583,000.00	0.66
37	8.77% EXIM BANK BONDS 2018 (26.02.2018)	50000000	49,551,800.00	0.66

S. No.	security_name	Face Value	mkt_value	% to Asset Class
38	9.00% POWER FINANCE CORPORATION UNSECURED BONDS 2028 (11.03.2028).	244000000	240,812,628.00	3.23
39	8.94% POWER FINANCE CORPORATION UNSECURED BOND 2028 (25.03.2028)	250000000	242,111,500.00	3.25
40	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP A (20.05.2017)	25000000	24,346,325.00	0.33
41	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP B (20.05.2018)	25000000	24,122,925.00	0.32
42	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP C (20.05.2019)	25000000	23,833,050.00	0.32
43	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP D (20.05.2020)	25000000	23,651,350.00	0.32
44	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP E (20.05.2021)	25000000	23,476,825.00	0.31
45	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP F (20.05.2022)	25000000	23,321,225.00	0.31
46	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP G (20.05.2023)	25000000	23,175,175.00	0.31
47	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP H (20.05.2024)	25000000	23,065,975.00	0.31
48	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP I (20.05.2025)	25000000	22,944,900.00	0.31
49	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP J (20.05.2026)	25000000	22,833,950.00	0.31
50	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP K (20.05.2027)	25000000	22,732,325.00	0.30
51	7.93% SEC. POWER GRID BONDS XLIII ISSUE - STRPP L (20.05.2028)	25000000	22,639,250.00	0.30
52	8.70% SEC. POWER GRID BONDS XLIV ISSUE - STRPP A (15.07.2018)	70000000	68,970,720.00	0.92
53	8.70% SEC. POWER GRID BONDS XLIV ISSUE - STRPP B (15.07.2023)	220000000	214,353,040.00	2.87
54	8.70% SEC. POWER GRID BONDS XLIV ISSUE - STRPP C (15.07.2028)	335000000	322,989,245.00	4.33
55	8.72% SEC. SAIL BONDS- XXXTH ISSUE- I SERIES (AQ) (30.04.2020)	199000000	194,952,340.00	2.61
56	9.18% NUCLEAR POWER CORPORATION STRPP SERIES XXVIII - A (23.01.2025).	248000000	251,506,472.00	3.37
57	9.18% NUCLEAR POWER CORPORATION STRPP SERIES XXVIII - B (23.01.2026)	100000000	101,498,200.00	1.36
58	9.18% NUCLEAR POWER CORPORATION STRPP SERIES XXVIII - C (23.01.2027)	175000000	177,757,125.00	2.38
59	9.18% NUCLEAR POWER CORPORATION STRPP SERIES XXVIII - D (23.01.2028)	100000000	101,721,100.00	1.36
60	9.18% NUCLEAR POWER CORPORATION STRPP SERIES XXVIII - E (23.01.2029)	100000000	101,711,000.00	1.36
61	9.60% UNSECURED EXIM BANK BONDS SR. Q29-2024 (07.02.2024)	250000000	256,217,750.00	3.43
62	9.00% EXPORT - IMPORT BANK OF INDIA UNSECURED BONDS 2019 (10.01.2019)	190000000	189,971,880.00	2.55
63	8.80% SEC. POWER GRID CORPORATION REDEEMABLE BONDS 2023 (13.03.2023)	75000000	73,316,250.00	0.98
64	11% SECURED INDIAN OIL CORP. BONDS - SERIES VIII B (10.09.2018)	44000000	46,531,716.00	0.62
65	8.56% UNSECURED NUCLEAR POWER CORP. OF INDIA NCDs 2023 (15.03.2023)	125000000	121,992,375.00	1.64
66	9.63% RURAL ELECTRIFICATION CORPORATION LTD. BONDS 2019 (05.02.2019)	250000000	253,561,250.00	3.40
67	9.61% RURAL ELECTRIFICATION CORPORATION LTD. BONDS 2019 (03.01.2019)	475000000	481,391,600.00	6.45
68	9.02% SEC. RURAL ELECTRIFICATION CORPORATION LTD. BONDS 2019 (18.06.2019)	250000000	248,229,250.00	3.33
69	9.37% POWER FINANCE CORPORATION LTD. UNSECURED BOND 2024 (19.08.2024)	200000000	202,572,200.00	2.72
70	9.30% SEC. POWER GRID CORPORATION OF INDIA LTD BONDS 2024 (04.09.2024)	200000000	202,287,800.00	2.71
71	9.32% POWER FINANCE CORPORATION LTD. UNSECURED BOND 2019 (17.09.2019)	500000000	501,163,500.00	6.72
		7463750000	7,459,096,163.75	100.00

S. No.	security_name	Face Value	mkt_value	% to Asset Class
D) DEBENTURES				
S. No.	security_name	Face Value	mkt_value	% to Asset Class
1	10.25% SHRIRAM TRANSPORT FINANCE COMPANY LTD NCDs 2015 (27.01.2015)	131000000	131,471,469.00	0.56
2	9.60% GREAT EASTERN SHIPPING COMPANY LTD NCDS 2019 - (10.11.2019) -	77000000	78,211,056.00	0.33
3	TATA CAPITAL TIER II BONDS (15.12.2019)	50000000	50,765,550.00	0.22
4	12.50% SEC JAIPRAKASH ASSOCIATES LTD. DEBENTURES 2015 (31.01.2015)	120000000	121,063,680.00	0.51
5	12.50% SEC JAIPRAKASH ASSOCIATES LTD. (APRIL) 2015 (30.04.2015) -	65000000	65,992,485.00	0.28
6	11.15% ERA INFRA ENGINEERING LIMITED NCDs 2014 (27.11.2014)	192000000	191,971,500.00	0.82
7	9.20% SEC IL & FS NCDs 2020 (22.03.2020)	100000000	97,800,800.00	0.42
8	10.25% SHRIRAM TRANSPORT FINANCE COMPANY LTD. (APRIL) 2015 (22.04.2015)	117000000	11,753,621.10	0.05
9	9.95% UNITED PHOSPHORUS LTD.2020 (9.4.2020)	150000000	151,212,300.00	0.64
10	10.25% SHRIRAM TRANSPORT FINANCE COMPANY LTD. 2015 - (18.04.2015)	50000000	50,227,750.00	0.21
11	10.75% BHARAT FORGE LTD 22.3.2015	100000000	10,070,600.00	0.04
12	8.75% SEC RELIANCE INDUSTRIES LTD NCDs 2020 (07.05.2020)-	40000000	39,235,520.00	0.17
13	8.90% SEC LIC HOUSING FINANCE LTD NCDs 2020 (10.08.2020)	150000000	148,089,150.00	0.63
14	11% SEC FUTURE CAPITAL HOLDINGS LTD. NCDs 2015- (16.02.2015)	9000000	9,053,658.00	0.04
15	11%SEC FUTURE CAPITAL HOLDINGS LTD NCDs 2015- (16.08.2015)	12000000	12,125,064.00	0.05
16	9.75% PAREKH ALUMINEX LTD. NCDs 2015 (01.03.2015).	15000000	14,995,275.00	0.06
17	9.75% PAREKH ALUMINEX LTD. NCDs 2015 (01.09.2015).	15000000	14,995,275.00	0.06
18	8.90% SEC HOUSING DEVELOPMENT FINANCE CORPORATION NCD 2020 (18.08.2020)	50000000	49,364,450.00	0.21
19	11.00% SEC J. K. CEMENT LTD. NCDs 2020 (17-09-2020)	120000000	123,451,800.00	0.52
20	10.50% SEC RELIGARE FINVEST LTD. NCDs 2015 STRPP (04.10.2014)	21000000	21,000,000.00	0.09
21	10.50% SEC RELIGARE FINVEST NCDs STRPP 2015 (04.04.2015)	21000000	21,088,137.00	0.09
22	10.50% SEC RELIGARE FINVEST NCDs 2015 STRPPS (04.10.2015)	28000000	28,132,440.00	0.12
23	9.30% YES BANK LOWER TIER II BONDS 2020 - (30/04/2020)	40000000	39,170,720.00	0.17
24	10.40% SEC MEGHMANI ORGANICS LTD. STRPPS 2014 (12.10.2014)	25000000	25,006,150.00	0.11
25	10.40%SEC MEGHMANI ORGANICS LTD STRPPS 2015 (12.10.2015)	25000000	25,117,875.00	0.11
26	8.95% LIC HOUSING FINANCE LTD. NCDs 2020 (15.09.2020)	50000000	49,481,600.00	0.21
27	9.65% YES BANK NON-CONVERTIBLE LOWER TIER II BONDS 2020 (22.01.2020)	79000000	78,371,555.00	0.33
28	11.25% SEC UTAM GALVA STEELS NCDs 2015 - (25.03.2015)	12750000	12,806,304.00	0.05
29	10.20% PAREKH ALUMINEX LTD - STRPPS 2014 (15.11.2014).	15000000	15,000,000.00	0.06
30	10.20% PAREKH ALUMINEX LTD. - STRPPS 2015 (15.11.2015).	20000000	20,000,000.00	0.09
31	10.90%SEC Bhushan Steel Limited (26.08.2018)	70000000	52,500,000.00	0.22
32	11.00% SHRIRAM TRANSPORTFINANCE COMPANY LTD (20.04.2020)	40000000	41,850,760.00	0.18
33	10.25% AMTEK AUTO LTD. NCDs 2015 (20.09.2015)	70000000	70,794,640.00	0.30
34	11.50% SEC ALOK INDUSTRIES LTD. NCDs 2016 (29.06.2016)	179000000	179,929,189.00	0.76

S. No.	security_name	Face Value	mkt_value	% to Asset Class
35	9.90% SEC HDFC LTD.2018 (23-12-2018)	44000000	45,021,328.00	0.19
36	9.50% SEC RELIANCE CAPITAL LTD. NCDs 2015 (31.12.2015)	80000000	79,892,720.00	0.34
37	9.75% SEC JSW ENERGY LTD. NCDs 2017 (30.09.2017)	65000000	65,292,045.00	0.28
38	9.60% SEC RELIANCE CAPITAL LTD. NCDs 2016 (17.01.2016)	50000000	49,956,850.00	0.21
39	11% SEC J. K. CEMENT NCDs 2021 (05.02.2021)	50000000	51,778,600.00	0.22
40	10.75% SEC ELDER PHARMACEUTICALS LTD NCDs 2015 (23.12.2015)	20833334.5	20,833,334.50	0.09
41	9.95% SEC INFRASTRUCTURE LEASING & FINANCIAL SER. LTD. 2016 (14.02.2016)	150000000	150,495,450.00	0.64
42	9.95% Sec Infrastructure Leasing & Financial Serv Ltd NCD 2016 (1.3.2016)	60000000	60,203,220.00	0.26
43	9.33% SEC INFRASTRUCTURE DEVELOPMENT FINANCE CO. LTD. NCDs 2026 (14.03.2026)	50000000	50,195,800.00	0.21
44	8.80% SEC IDFC NCDs 2025 (21.07.2025)	60000000	58,520,520.00	0.25
45	10.00% DEWAN HOUSING FINANCE CORPORATION NCDs 2017 (24.09.2017)	124500000	127,427,742.00	0.54
46	11.25% SEC JAIPRAKASH ASSOCIATES NCDs 2014 (30.11.2014).	59000000	59,176,823.00	0.25
47	10.25% SHRIRAM TRANSPORT FINANCE COMPANY LTD.(SEP) 2015 (29.09.2015)	100000000	100,606,200.00	0.43
48	10.09% SEC MRF LTD. NCDs 2020 (27.05.2020)	125000000	127,947,500.00	0.54
49	10.09% SEC MRF 2019 (27.05.2019)	150000000	152,942,700.00	0.65
50	11% DEWAN HOUSING FINANCE CORPORATION LTD. NCDs 2021 (31.03.2021)	50000000	54,249,400.00	0.23
51	10.70% UNITED PHOSPHORUS LTD NCDs 2026 (06.07.2026)	390000000	412,154,340.00	1.75
52	11.80% SEC PRISM CEMENT LTD. NCDs 2015 (15.07.2015)	200000000	201,748,800.00	0.86
53	10.40% SEC RELIANCE CAPITAL LTD. NCDs 2016 (19.07.2016)	70000000	70,838,250.00	0.30
54	10.40% SEC RELIANCE PORTS & TERMINALS LTD. NCDs 2021 (18.07.2021)	493000000	522,091,437.00	2.22
55	11.00% SEC DEWAN HOUSING FINANCE CORP.LTD. NCDs 2021 (29.07.2021)	70000000	76,213,060.00	0.32
56	11.00%SEC DEWAN HOUSING FINANCE CORPORATION LTD NCDs 2021 (12.08.2021)	100000000	108,915,400.00	0.46
57	9.41% POWER FINANCE CORPORATION BONDS 2016 (01.09.2016).	60000000	60,352,260.00	0.26
58	11.75% SEC SREI INFRASTRUCTURE FINANCE LTD. NCDs 2016 (02.09.2011)-	160000000	163,821,600.00	0.70
59	8.35% SEC HOUSING DEVELOPMENT FINANCE COR. LTD. NCDs 2015 (19.07.2015).	50000000	49,697,350.00	0.21
60	12.10%SEC RELIGARE FINVEST LTD. NCDs 2016 (23.09.2016)	30000000	30,910,950.00	0.13
61	9.97% IL&FS NCD 28.9.2016	100000000	100,648,300.00	0.43
62	10.25% RELIANCE GAS & TRANSPORTATION INFRASTRUCTURE NCDs 2021 (22.08.2021)	330000000	347,320,050.00	1.48
63	9.65% SEC HOUSING DEVELOPMENT FINANCE CORP. LTD. NCDs 2016 (13.09.2016)	50000000	50,510,100.00	0.21
64	11.75% SEC SREI INFRASTRUCTURE FINANCE LTD. NCDs. 2016 (29.10.2016)	32000000	32,810,720.00	0.14
65	11.75% SEC SREI INFRASTRUCTURE FINANCE LTD. NCDs. 2016 (10.12.2016) -	43000000	44,128,750.00	0.19
66	10.30%SEC HDB FINANCIAL SERVICES NCDs 2014 (09.12.2014)	200000000	200,282,400.00	0.85
67	9.98% SEC IL&FS FINANCIAL SERVICES LTD. NCDs 2021 (05.12.2021).	200000000	202,524,600.00	0.86
68	10.50% MAHINDRA & MAHINDRA FINANCIAL SERVICES LTD. NCDs 2021 (12.12.2021).	65000000	66,842,360.00	0.28
69	11.25%SEC ESSAR POWER NCDs 2018 (31.03.2018)	58800000	59,821,020.00	0.25
70	10.50% SECURED SHRIRAM TRANSPORT FINANCE COMPANY LTD NCDs 2016 (12.12.2016)	40000000	40,546,000.00	0.17

S. No.	security_name	Face Value	mkt_value	% to Asset Class
71	10.50% SEC RELIANCE CAPITAL LTD. NCDs 2018 (21.12.2018)	50000000	51,283,650.00	0.22
72	10.75% RELIANCE CAPITAL LTD. SUBORDINATED NCDs TIER II (28.12.2021)	50000000	52,040,350.00	0.22
73	10.50%SEC Reliance Infrastructure Ltd NCD 26.7.2018	150000000	151,193,250.00	0.64
74	10.15%SEC Apollo Tyres Ltd. 29.03.2015	200000000	201,279,400.00	0.86
75	10.40% SEC Reliance Capital Limited 16.03.2017	50000000	50,751,350.00	0.22
76	9.93% SUNDARAM FINANCE NCDs 2020 (22.12.2020)	50000000	49,992,600.00	0.21
77	10.15% SUNDARAM FINANCE LTD. NCDs 2021 (29.07.2021).	54000000	54,571,266.00	0.23
78	9.87% TATA SONS NCDs 2017 (16.04.2017)	180000000	183,012,840.00	0.78
79	9.55% SEC Hindalco Industries Limited NCDs 2022 (25.04.2022)	395000000	388,468,675.00	1.65
80	9.54% Tata Sons Limited 2022 (25.04.2022)	300000000	305,448,300.00	1.30
81	10.75% SEC JINDAL SAW NCDs 2017 (08.04.2017).	100000000	102,612,700.00	0.44
82	11.45% SHRIRAM TRANSPORT FINANCE COMPANY LTD. NCDs 2018 (29.06.2018)	70000000	72,866,360.00	0.31
83	11.15% SEC RELIANCE INFRASTRUCTURE LTD. NCDs 2018 (30.03.2018).	150000000	153,686,700.00	0.65
84	9.50% SEC HOUSING DEVELOPMENT FINANCE CORP. LTD. NCDs 2016 (23.12.2016)	100000000	100,809,600.00	0.43
85	9.85% TATA SONS LTD. NCDs 2017 (21.05.2017).	140000000	142,372,580.00	0.61
86	10.75%SEC JINDAL SAW LTD. NCDs 2016 (08.04.2016)	100000000	101,895,200.00	0.43
87	9.50% SEC HOUSING DEVELOPMENT FINANCE CORP. LTD. NCDs 2022 (09.05.2022)	100000000	101,616,400.00	0.43
88	10.30%SEC RELIANCE CAPITAL LTD. NCDs 2017 (01.06.2017).	163000000	166,182,249.00	0.71
89	9.90% SEC HDFC NCD 2021 (10.6.2021)	55000000	56,865,930.00	0.24
90	10.00% TATA MOTORS NCDs 2017 (26.05.2017)	250000000	253,303,750.00	1.08
91	10.50% SUNDARAM BNP PARIBAS HOME FINANCE LTD. NCDs 2022 (28.06.2022)	125000000	128,998,375.00	0.55
92	11.00% SEC DEWAN HOUSING FINANCE CORPORATION LTD. NCDs 2022 (29.06.2022)	250000000	274,285,500.00	1.17
93	10.06% SEC L&T INFRASTRUCTURE DEVELOPMENT PROJECTS NCDs (27.04.2022)	150000000	151,563,750.00	0.64
94	10.85% SHRIRAM TRANSPORT FINANCE CO.LTD NCD 2022 (20.07.2022)	100000000	104,584,900.00	0.44
95	10.20% HDB Financial Services Limited 9.8.2022 (09.08.2022)	100000000	102,325,600.00	0.43
96	11% SEC SIMPLEX INFRASTRUCTURE NCDs 2022 (29.06.2012)	40000000	40,684,080.00	0.17
97	11.15% SEC RELIANCE INFRASTRUCTURE LTD. NCDs 2017 (30.03.2017).	150000000	153,063,150.00	0.65
98	11.15% SEC DEWAN HOUSING FINANCE CORPORATION LTD. NCDs 2022 (24.08.2022).	144000000	159,396,048.00	0.68
99	10.30% Sundram Finance Limited 2022 (27.07.2022)	74000000	75,265,548.00	0.32
100	10.15%SEC RELIANCE CAPITAL NCDs 2017 (21.09.2017)	250000000	254,491,750.00	1.08
101	10.35% SEC TORRENT POWER LTD. NCDs 2022 (26.09.2022)-	200000000	207,578,600.00	0.88
102	9.90% YES BANK LOWER TIER II SUBORDINATED BONDS 2022 (31.10.2022)	170000000	170,523,260.00	0.72
103	9.90% YES BANK UNSECURED LOWER TIER II NCDs 2022 (28.03.2022)	328000000	329,013,192.00	1.40
104	9.10%SEC L & T SHIPBUILDING LTD. NCDs 2027 (25.10.2027).	160000000	159,244,960.00	0.68
105	9.50% SEC HOUSING DEVELOPMENT FINANCE CORPN. NCDs 2017 (13.08.2017)	150000000	150,545,850.00	0.64
106	9.55% SEC Hindalco Industries Limited NCDs 2022 (27.06.2022)	900000000	883,817,100.00	3.76
107	9.40% SEC STERLITE INDUSTRIES SECURED NCDs 2022 (25.10.2022)	20000000	20,010,140.00	0.09

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108	10.10% AXIS BANK UNSECURED SUBORDINATED TIER-II NCDs 2017 (30.03.2017)	100000000	102,139,700.00	0.43
109	9.40% TATA SONS LTD. SECURED REDEEMABLE NCDs 2027 (27.11.2027)	335000000	340,822,970.00	1.45
110	10.50%SEC ADANI PORTS & SPECIAL ECONOMIC ZONE NCDs 2017 (27.09.2017)	235000000	242,834,900.00	1.03
111	9.90% ING VYSYA BANK SUBORDINATED BONDS 2022 (14.12.2022)	350000000	350,299,600.00	1.49
112	10.50%SEC INDIABULLS FINANCIAL SERVICES NCDs 2017 (17.12.2017)	160000000	166,081,120.00	0.71
113	10.10%SEC INDIAN HOTELS LTD SECURED REDEEMABLE DEBENTURE 2021 (18.11.2021)	100000000	101,359,800.00	0.43
114	10.30% YES BANK UNSECURED LOWER TIER II REDEEMABLE DEBENTURE 2021(25/07/21)	100000000	102,258,100.00	0.43
115	9.15% ICICI BANK LTD LOWER TIER II UNSECU REDEEM DEBENTURE 2022 (31.12.2022)	185000000	184,582,825.00	0.78
116	9.10% HDFC BANK LTD.UNSECURED REDEEMABLE LOWER TIER-II DEB. 2022(28.12.22)	100000000	99,497,400.00	0.42
117	9.15% AXIS BANK LIMITED LOWER TIER II DEBENTURE 2022 (31.12.2022)	270000000	269,391,150.00	1.14
118	9.30% HDFC SECURED REDEEMABLE NCDs 2017 (04.10.2017)	100000000	100,617,700.00	0.43
119	9.00% ICICI BANK LIMITED UNSEC.REDEEMABLE DEBENTURE 2018 (04.06.2018).	90000000	89,706,600.00	0.38
120	10% SEC INDIABULLS HOUSING FINANCE LTD. NCD 2018 (25.03.2018)	50000000	51,304,550.00	0.22
121	10.10% SECURED TORRENT POWER LTD. NCDs 2021 (25.03.2021)	100000000	102,469,700.00	0.44
122	10.10% SECURED TORRENT POWER NCDs 2023 (25.03.2023).	50000000	51,313,550.00	0.22
123	9.40% BAJAJ FINANCE LTD.SEC REDEEMABLE DEBENTURE 2018 (16.04.2018)	80000000	79,027,200.00	0.34
124	9.40% SECURED TATA CAPITAL FINANCIAL SERVICES NCDs2018 (23.04.2018	120000000	118,535,400.00	0.50
125	9.25% M & M FINANCIAL SERVICES LTD NCDs 2018 (20.4.2018)	200000000	196,705,200.00	0.84
126	9.30% SUNDARAM FINANCE LIMITED NCDs 2018 (27.04.2018).	75000000	73,867,800.00	0.31
127	9.25% BAJAJ FINANCE LTD. NCDs 2018 (3.05.2018).	100000000	98,340,000.00	0.42
128	9.30% SUNDARAM BNP PARIBAS HOME FINANCE NCDs 2018 (8.05.2018).	220000000	219,327,680.00	0.93
129	8.85% UNSECURED TATA SONS LTD. NCDs 2023 (02.05.2023)	120000000	117,625,800.00	0.50
130	9.00% UNSECURED ADITYA BIRLA NUVO LTD. NCDs 2023 (10.05.2023)	120000000	116,518,920.00	0.50
131	10.50% SEC INDIABULLS HOUSING FINANCE LTD. 2017 (30.04.2017).	150000000	150,255,000.00	0.64
132	7.98% SEC. IDFC LTD. NCDS (23.05.2023)	100000000	92,986,100.00	0.40
133	9.40% SEC. STERLITE INDUSTRIES LTD. NCDs 2022 (27.11.2022)	125000000	125,028,500.00	0.53
134	9.24% STERLITE INDUSTRIES LTD. NCDs 2022 (20.12.2022)	120000000	119,497,320.00	0.51
135	9.25% HDFC SECURED REDEEMBLE NON CONVERTIBLE DEBENTURE 2018(11.03.2018)	92000000	92,419,888.00	0.39
136	8.58% HDFC SECURED REDEEMBLE NON CONVERTIBLE DEBENTURE 2018(08.05.2018)	250000000	246,262,250.00	1.05

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137	9.20% HDFC SECURED REDEEMBLE NON CONVERTIBLE DEBENTURE 2018(19.03.2018)	212000000	212,669,920.00	0.90
138	8.85% UNSEC. TATA SONS LTD. NCDs 2018 (05.02.2018)	300000000	29,790,750.00	0.13
139	10.32% SECURED SUNDARAM FINANCE LTD. NCDS 2018 (13.08.2018).	300000000	304,427,400.00	1.29
140	11.00% SECURED IL & FS NCDs 2018 (23.08.2013)	189997000	197,611,699.77	0.84
141	9.71% TATA SONS LTD. SECURED REDEEMABLE NCDs 2023 (13.12.2023)	250000000	257,879,250.00	1.10
142	9.74% SEC. TATA SONS NCDs 2024 (13.01.2024).	150000000	155,072,850.00	0.66
143	8.77% SEC. HINDUSTAN PETROLEUM CORPORATION NCD SERIES G 2018 (13.03.2018)	123000000	121,884,513.00	0.52
144	9.90% SECURED TATA SONS NCDs 2024 (20.03.2024).	100000000	104,462,000.00	0.44
145	9.68% SECURED IDFC NCDs 2023 - SERIES IDFC PP 11/2014 (18.12.2023)	250000000	255,375,000.00	1.09
146	11.15% HDFC DEBENTURE 2018(06.08.2018)	236000000	250,673,064.00	1.07
147	9.44% SECURED REDEEMABLE TATA SONS NCDS(02.06.2024)	190000000	193,345,900.00	0.82
148	8.45% SEC RELIANCE PORTS & TERMINALS LTD. NCDS (12.06.2023)	200000000	191,387,600.00	0.81
149	9.18% SEC. IDFC NCDS 11.06.2024	250000000	249,694,750.00	1.06
150	9.25% SEC. TATA SONS NCDs 2019 (19.06.2019)	270000000	270,721,440.00	1.15
151	9.90% SECURED REDEEMABLE NCD FULLERTON INDIA CREDIT CO. LTD 24.06.2019	125000000	125,159,125.00	0.53
152	9.24% HDFC LTD SECURED REDEEMABLE NCD 24062024	290000000	291,222,350.00	1.24
153	9.50% SEC. HDFC LTD. NCDs (04.07.2022)	150000000	152,495,700.00	0.65
154	9.50% SECURED REDEEMABLE IL&FS FIN SER 03.07.2019	120000000	118,977,960.00	0.51
155	9.65% SEC ADITYA BIRLA FINANCE LTD NCDS 2019 (10.07.2019)	150000000	148,836,150.00	0.63
156	9.58% SEC. BAJAJ FINANCE LTD. NCDs 2019 (17.07.2019)	250000000	247,423,750.00	1.05
157	9.65% SEC. SUNDARAM BNP PARIBAS HOME FINANCE LTD. NCDS 2019 (18.07.2019)	240000000	240,987,120.00	1.02
158	9.50% SEC. IL&FS LTD. NCDS 2024 (28.07.2024)	100000000	98,160,000.00	0.42
159	9.56% SECURED HDB FINANCIAL SERVICES LTD. NCDS 2019 (31.07.2019)	300000000	298,142,100.00	1.27
160	9.15% ICICI BANK LIMITED UNSEC.REDEEMABLE DEBENTURE 2024 (06.08.2024)	100000000	101,228,300.00	0.43
161	9.66% SEC. BAJAJ FINANCE LTD. NCDs 2019 (12.08.2019)	250000000	248,191,500.00	1.05
162	9.55% SEC. IL&FS LTD. NCDS 2024 (13.08.2024)	160000000	157,555,520.00	0.67
163	9.55% KOTAK MAHINDRA PRIME LTD SECURED REDEEMABLE NCD (21/08/2017)	240000000	239,223,120.00	1.02
164	9.36% SECURED IDFC LIMITED NCDS 2024 (21.08.2024)	230000000	232,817,500.00	0.99
165	10.20% SECURED APOLLO HOSPITALS ENTERPRISE LTD. NCDS 2028 (22.08.2028)	330000000	334,478,760.00	1.42
166	9.25% ICICI BANK LIMITED UNSEC.REDEEMABLE DEBENTURE 2024 (04.09.2024)	568000000	578,484,144.00	2.46
167	9.40% SECURED HDFC LTD. NCDS (26.08.2019)	135000000	135,000,000.00	0.57
168	9.70% SEC. SUNDARAM BNP PARIBAS HOME FINANCE LTD. NCDS 2019 (11.09.2019)	75000000	75,496,650.00	0.32
169	9.38% SECURED IDFC LIMITED NCDS 2024 (12.09.2024)	350000000	353,314,850.00	1.50
170	9.70% SEC. SUNDARAM BNP PARIBAS HOME FINANCE LTD. NCDS 2019 (26.09.2019)	100000000	100,683,200.00	0.43
		23272580335	23,528,413,964.37	100.00