

INDEX

NIPON INDIA GROWTH FUND (Mid Cap Fund- An open ended equity scheme predominantly investing in mid cap stocks)

NIPON INDIA EQUITY HYBRID FUND (An Open Ended Hybrid Scheme Investing In Both Large Cap And Mid Cap Stocks)

NIPON India Prime Debt Fund (An open ended debt scheme predominantly investing in AA+ and above rated corporate bonds)

NIPON India Income Fund (An open ended medium term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 4 to 7 years)

NIPON India Short Term Fund (An open ended short term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 1 to 3 years)

NIPON INDIA BALANCED FUND (An open ended equity scheme investing in Banking sector)

NIPON India Hybrid Bond Fund (An Open Ended Hybrid Scheme Investing Predominantly In Debt Instruments)

NIPON INDIA HYBRID BOND FUND-SEGREGATED PORTFOLIO 1

NIPON INDIA POWER & INFRA FUND (An Open Ended Equity Scheme Investing In Power & Infrastructure Sectors)

NIPON India Ultra Short Duration Fund (An open ended ultra-short term debt scheme investing in debt and money market instruments such that the Macaulay duration of the portfolio is between 3 to 6 months)

NIPON India Ultra Short Duration Fund-Segregated Portfolio 1

NIPON INDIA PHARMA FUND (An Open Ended Equity Scheme Investing In Pharma Sector)

NIPON INDIA CONSUMPTION FUND (An Open Ended Equity Scheme Following Consumption Theme)

NIPON INDIA DYNAMIC ASSET ALLOCATION FUND (An Open Ended Dynamic Asset Allocation Fund)

NIPON India Dynamic Bond Fund (An open ended dynamic debt scheme investing across duration)

NIPON INDIA MULTI CAP FUND (Multi Cap Fund - An Open Ended Equity Scheme Investing Across Large Cap, Mid Cap, Small Cap Stocks)

NIPON India Liquid Fund (An Open Ended Liquid Scheme)

NIPON INDIA FLOATING RATE FUND (An open ended debt scheme predominantly investing in floating rate instruments (including fixed rate instruments converted to floating rate exposures using swaps/ derivatives))

Nipon India Credit Risk Fund (An open ended debt scheme predominantly investing in AA and below rated corporate bonds (excluding AA+ rated corporate bonds))

NIPON INDIA CREDIT RISK FUND-SEGREGATED PORTFOLIO 1

NIPON INDIA VALUE FUND (An Open Ended Equity Scheme Following A Value Investment Strategy)

NIPON INDIA EQUITY HYBRID FUND-SEGREGATED PORTFOLIO 1

NIPON INDIA EQUITY HYBRID FUND-SEGREGATED PORTFOLIO 1

Nipon India Money Market Fund (An open ended debt scheme investing in money market instruments)

NIPON INDIA TAX SAVER (ELSS) FUND (An open ended equity linked saving scheme with a statutory lock in of 3 years and tax benefit)

NIPON INDIA FOCUSED EQUITY FUND (An Open Ended Multi Cap Equity Scheme Investing In Maximum 30 Stocks)

NIPON INDIA INTERVAL FUND - MONTHLY INTERVAL FUND - SERIES I (A Debt Oriented Interval Scheme)

Nipon India Low Duration Fund (An open ended low duration debt scheme investing in debt and money market instruments such that the Macaulay duration of the portfolio is between 6 - 12 months.)

NIPON INDIA INTERVAL FUND - MONTHLY INTERVAL FUND - SERIES II (A Debt Oriented Interval Scheme)

NIPON INDIA INTERVAL FUND - QUARTERLY INTERVAL FUND - SERIES I (A Debt Oriented Interval Scheme)

NIPON INDIA INTERVAL FUND - ANNUAL INTERVAL FUND - SERIES I (A Debt Oriented Interval Scheme)

NIPON INDIA INTERVAL FUND - QUARTERLY INTERVAL FUND - SERIES II (A Debt Oriented Interval Scheme)

NIPON INDIA INTERVAL FUND - QUARTERLY INTERVAL FUND - SERIES III (A Debt Oriented Interval Scheme)

NIPON INDIA LARGE CAP FUND (An Open Ended Equity Scheme Predominantly Investing In Large Cap Stocks)

NIPON INDIA QUANT FUND (An Open Ended Equity Scheme Investing In Quant Model Theme)

Nipon India QIR Securities Fund (An Open Ended debt scheme investing in government securities across maturity)

NIPON INDIA INDEX FUND - NIFTY PLAN (An open ended scheme replicating / tracking Nifty 50)

NIPON INDIA SMALL CAP FUND (An Open-Ended Equity Scheme Predominantly Investing In Small Cap Stocks)

NIPON INDIA INDEX FUND - SENSEX PLAN (An open ended scheme replicating / tracking S&P BSE Sensex)

NIPON INDIA ARBITRAGE FUND (An Open Ended Scheme Investing In Arbitrage Opportunities)

NIPON INDIA GOLD SAVINGS FUND (An Open Ended Fund of Fund Scheme)

NIPON INDIA YEARLY INTERVAL FUND - SERIES 1 (A Debt Oriented Interval Scheme)

Nipon India ETF Nifty 100 (An Open Ended Index Exchange Traded Fund)

NIPON INDIA FIXED HORIZON FUND - XXV - SERIES 15 (A Close Ended Income Scheme)

NIPON INDIA ETF Long Term (An Open Ended Index Exchange Traded Fund)

Nipon India ETF Dividend Opportunities (An Open Ended Index Exchange Traded Fund)

NIPON INDIA STRATEGIC DEBT FUND (An open ended medium term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between : to 4 years.)

NIPON INDIA STRATEGIC DEBT FUND-SEGREGATED PORTFOLIO 1

NIPON INDIA JAPAN EQUITY FUND (An open ended equity scheme following Japan focused theme)

Nipon India ETF Sensex (An Open Ended Index Exchange Traded Fund)

NIPON INDIA RETIREMENT FUND - WEALTH CREATION SCHEME (An open ended retirement solution oriented scheme having a lock-in of 5 years or till retirement age (whichever is earlier))

NIPON INDIA RETIREMENT FUND - INCOME GENERATION SCHEME (An open ended retirement solution oriented scheme having a lock-in of 5 years or till retirement age (whichever is earlier))

Nipon India Banking & PSU Debt Fund (An open ended debt scheme predominantly investing in Debt instruments of banks, Public Sector Undertakings, Public Financial Institutions and Municipal Bonds)

NIPON INDIA EQUITY SAVINGS FUND (An open ended scheme investing in equity, arbitrage and debt)

Nipon India Equity Savings Fund - Segregated Portfolio 1

Nipon India ETF NV20 (A Open Ended Index Exchange Traded Fund)

NIPON INDIA US EQUITY OPPORTUNITIES FUND (An open ended equity scheme following US focused theme)

Nipon India ETF Long Term (An Open Ended Index Exchange Traded Fund)

NIPON INDIA FIXED HORIZON FUND - XXXI - SERIES 8 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXI - SERIES 15 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - X - PLAN A (A Close Ended Hybrid Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - X - PLAN B (A Close Ended Hybrid Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXII - SERIES 1 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXII - SERIES 2 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - X - PLAN C (A Close Ended Hybrid Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - X - PLAN D (A Close Ended Hybrid Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 5 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 7 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - X - PLAN F (A Close Ended Hybrid Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 8 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 9 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 10 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 1 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 2 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 3 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 4 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 5 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 6 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 7 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 8 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 9 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIII - SERIES 10 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - XI - PLAN A (A Close Ended Hybrid Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - XI - PLAN B (A Close Ended Hybrid Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 1 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 2 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 3 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 4 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 5 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 6 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 7 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 8 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - XI - PLAN C (A Close Ended Hybrid Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 9 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIV - SERIES 10 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - XI - PLAN D (A Close Ended Hybrid Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 5 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - XI - PLAN E (A Close Ended Hybrid Scheme)

NIPON INDIA CAPITAL BUILDER FUND IV - SERIES A (A Close Ended Equity Oriented Scheme)

NIPON INDIA CAPITAL BUILDER FUND IV - SERIES B (A Close Ended Equity Oriented Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 6 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 7 (A Close Ended Income Scheme)

NIPON INDIA CAPITAL BUILDER FUND IV - SERIES C (A Close Ended Equity Oriented Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 11 (A Close Ended Income Scheme)

NIPON INDIA DUAL ADVANTAGE FIXED TENURE FUND - XII - PLAN A (A Close Ended Hybrid Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 12 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 13 (A Close Ended Income Scheme)

NIPON INDIA CAPITAL BUILDER FUND IV - SERIES D (A Close Ended Equity Oriented Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 14 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 15 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 16 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXV - SERIES 1 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVI - SERIES 2 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVI - SERIES 3 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVI - SERIES 5 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVI - SERIES 6 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVI - SERIES 7 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVI - SERIES 8 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVI - SERIES 9 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 1 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 3 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 4 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 5 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 6 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 9 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 10 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVII - SERIES 12 (A Close Ended Income Scheme)

NIPON INDIA NIVESH LAKSHYA FUND (An open ended debt scheme investing in instruments such that the Macaulay duration of the portfolio is greater than 7 years)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 15 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 1 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 2 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 3 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 5 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 6 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 7 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 10 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 11 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 12 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXVIII - SERIES 14 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 1 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 2 (A Close Ended Income Scheme)

NIPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 4 (A Close Ended Income Scheme)

**NIFHF39SR05** NIPPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 5 (A Close Ended Income Scheme)  
**NINDOCSER\_A** NIPPON INDIA INDIA OPPORTUNITIES FUND - SERIES A (A Close-ended Equity Oriented Scheme)  
**NIFHF39SR06** NIPPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 6 (A Close Ended Income Scheme)  
**NIFHF39SR08** NIPPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 8 (A Close Ended Income Scheme)  
**NIFHF39SR09** NIPPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 9 (A Close Ended Income Scheme)  
**NIFHF39SR11** NIPPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 11 (A Close Ended Income Scheme)  
**NIFHF39SR14** NIPPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 14 (A Close Ended Income Scheme)  
**NIFHF39SR15** NIPPON INDIA FIXED HORIZON FUND - XXXIX - SERIES 15 (A Close Ended Income Scheme)  
**NIFHF40SR01** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 1 (A Close Ended Income Scheme)  
**NIFHF40SR02** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 2 (A Close Ended Income Scheme)  
**NIFHF40SR03** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 3 (A Close Ended Income Scheme)  
**NI ETF Nifty BeES** Nippon India ETF Nifty BeES (An Open Ended Index Exchange Traded Fund)  
**NI ETF Junior BeES** Nippon India ETF Junior BeES (An Open Ended Index Exchange Traded Fund)  
**NI ETF PSU Bank BeES** Nippon India ETF PSU Bank BeES (An Open Ended Index Exchange Traded Fund)  
**NI ETF Gold BeES** Nippon India ETF Gold BeES (An Open Ended Gold Exchange Traded Fund)  
**NI ETF Liquid BeES** NIPPON INDIA ETF LIQUID BeES (An open ended liquid scheme, listed on the Exchange in the form of an ETF, investing in Triparty Repo & Reverse Repo with daily Dividend and compulsory reinvestment of Dividend)  
**NI ETF Bank BeES** Nippon India ETF Bank BeES (An Open Ended Index Exchange Traded Fund)  
**NI ETF Shariah BeES** Nippon India ETF Shariah BeES (An Open Ended Index Exchange Traded Fund)  
**NI ETF Hang Seng Ba** Nippon India ETF Hang Seng BeES (An Open Ended Index Exchange Traded Fund)  
**NI ETF Infra BeES** Nippon India ETF Infra BeES (An Open Ended Index Exchange Traded Fund)  
**CPSE ETF** CPSE ETF (An Open Ended Index Exchange Traded Fund)  
**NIFHF40SR04** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 4 (A Close Ended Income Scheme)  
**NIFHF40SR05** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 5 (A Close Ended Income Scheme)  
**NIFHF40SR06** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 6 (A Close Ended Income Scheme)  
**NIFHF40SR07** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 7 (A Close Ended Income Scheme)  
**NIFHF40SR08** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 8 (A Close Ended Income Scheme)  
**NOF** Nippon India Overnight Fund (An open-ended debt scheme investing in overnight securities)  
**NIFHF40SR11** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 11 (A Close Ended Income Scheme)  
**NIFHF40SR12** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 12 (A Close Ended Income Scheme)  
**NIFHF40SR14** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 14 (A Close Ended Income Scheme)  
**NIFHF40SR15** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 15 (A Close Ended Income Scheme)  
**NIFHF40SR16** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 16 (A Close Ended Income Scheme)  
**NI ETF Nifty Midcap 150** Nippon India ETF Nifty Midcap 150 (An Open Ended Index Exchange Traded Fund)  
**NIFHF40SR17** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 17 (A Close Ended Income Scheme)  
**NI Junior BeES FOF** Nippon India Junior BeES FOF (An Open Ended fund of funds scheme investing in Nippon India ETF Junior BeES)  
**NIFHF40SR19** NIPPON INDIA FIXED HORIZON FUND - XXXX - SERIES 19 (A Close Ended Income Scheme)  
**NIFHF41SR01** NIPPON INDIA FIXED HORIZON FUND - XLI - SERIES 1 (A Close Ended Income Scheme)  
**NIFHF41SR04** NIPPON INDIA FIXED HORIZON FUND - XLI - SERIES 4 (A Close Ended Income Scheme)  
**NIFHF41SR08** NIPPON INDIA FIXED HORIZON FUND - XLI - SERIES 8 (A Close Ended Income Scheme)  
**NIFHF41SR10** NIPPON INDIA FIXED HORIZON FUND - XLI - SERIES 10 (A Close Ended Income Scheme)  
**NIFHF41SR11** NIPPON INDIA FIXED HORIZON FUND - XLI - SERIES 11 (A Close Ended Income Scheme)  
**NIFHF41SR12** NIPPON INDIA FIXED HORIZON FUND - XLI - SERIES 12 (A Close Ended Income Scheme)  
**NI ETF Sensex Next 50** Nippon India ETF Sensex Next 50 (An Open Ended Index Exchange Traded Fund)  
**Matured schemes** Security matured and default beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE200M0103	Vision Beverages Limited	Consumer Non Durables	4,540,836	36,921.54	5.16%
INE94BL0117	AU Small Finance Bank Limited	Banks	2,382,169	27,702.24	3.87%
INE148A01033	Cholamandalam Financial Holdings Limited	Finance	4,679,775	24,007.25	3.36%
INE647001011	Aditya Birla Fashion and Retail Limited	Retailing	9,211,036	23,156.54	3.24%
INE647A01010	SRF Limited	Textile Products	565,159	19,668.71	2.75%
INE825A01012	Vaishnani Textiles Limited	Textiles - Cotton	1,652,091	17,432.66	2.44%
INE437A01024	Apollo Hospitals Enterprise Limited	Healthcare Services	929,666	16,137.14	2.26%
INE465A01025	Bharat Forge Limited	Industrial Products	3,655,129	15,914.43	2.22%
INE491A01021	City Union Bank Limited	Banks	7,355,000	15,767.06	2.20%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	659,969	13,584.15	1.94%
INE685A01028	Torrent Pharmaceuticals Limited	Pharmaceuticals	637,967	13,718.20	1.92%
INE787D01026	Balkrishna Industries Limited	Auto Ancillaries	1,225,401	13,435.30	1.88%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	3,800,000	13,153.70	1.84%
INE142Z01019	Orient Electric Limited	Consumer Durables	4,905,700	12,872.26	1.80%
INE067F01013	Fortis Healthcare Limited	Healthcare Services	9,217,653	12,659.71	1.77%
INE414G01012	Muthoot Finance Limited	Finance	1,405,519	12,372.08	1.73%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	9,074,277	12,250.27	1.71%
INE056A01010	Sandoz India Limited	Pharmaceuticals	162,932	11,882.89	1.66%
INE226A01021	Volvo Cars Limited	Consumer Durables	1,750,000	11,878.13	1.66%
INE774D01024	Mahindra & Mahindra Financial Services Limited	Finance	3,365,917	11,553.51	1.62%
INE976G01028	RBL Bank Limited	Banks	3,928,656	11,428.47	1.60%
INE093H01010	Oberoi Realty Limited	Construction	2,209,514	11,267.42	1.58%
INE663P01024	Info Edge (India) Limited	Software	428,443	11,111.03	1.55%
INE245A01021	Tata Power Company Limited	Power	23,407,889	10,931.46	1.53%
INE180A01020	Max Financial Services Limited	Finance	1,870,280	10,787.13	1.51%
INE090A01021	ICICI Bank Limited	Banks	2,069,301	10,289.60	1.44%
INE092A01019	Tata Chemicals Limited	Chemicals	1,342,500	9,585.45	1.34%
INE37D01024	Bharti Airtel Limited	Telecom - Services	1,795,000	9,396.83	1.31%
INE191H01014	PVR Limited	Media & Entertainment	487,816	9,304.60	1.30%
INE671A01010	Honeywell Automation India Limited	Industrial Capital Goods	27,958	9,247.96	1.29%
INE136B01020	Cyient Limited	Software	2,156,865	9,156.97	1.28%
INE296A01024	Bajaj Finance Limited	Finance	190,849	8,523.03	1.19%
INE171A01029	The Federal Bank Limited	Banks	9,985,663	8,234.08	1.15%
INE761H01022	Page Industries Limited	Textile Products	34,452	7,629.79	1.07%
INE211B01039	The Phoenix Mills Limited	Construction	859,869	7,364.35	1.03%
INE010V01017	L&T Technology Services Limited	Software	453,939	7,357.67	1.03%
INE741H01010	Chennai Gasarman Limited	Finance	858,898	7,230.39	1.01%
INE780C01023	JM Financial Limited	Finance	6,672,349	7,052.67	0.99%
INE438A01022	Apollo Tyres Limited	Auto Ancillaries	4,831,524	6,899.42	0.96%
INE686F01025	United Breweries Limited	Consumer Non Durables	549,500	6,844.85	0.96%
INE390N01012	Dixon Technologies (India) Limited	Consumer Durables	170,552	6,528.82	0.91%
INE791F01012	Jubilant Foodworks Limited	Consumer Non Durables	355,000	6,148.86	0.86%
INE376G01013	Biocon Limited	Pharmaceuticals	2,122,325	6,088.95	0.85%
INE302A01020	Exide Industries Limited	Auto Ancillaries	3,462,103	5,689.97	0.80%
INE283A01024	Sharat Electronics Limited	Industrial Capital Goods	7,222,994	5,341.40	0.75%
INE83A01011	MRF Limited	Auto Ancillaries	8,011	5,318.76	0.74%
INE031B01040	Ajanta Pharma Limited	Pharmaceuticals	373,000	5,166.61	0.72%
INE901L01018	Alembic Pharmaceuticals Limited	Pharmaceuticals	800,000	5,039.60	0.70%
INE040A01034	HDFC Bank Limited	Banks	420,000	4,946.13	0.69%
INE603J01030	PI Industries Limited	Pesticides	300,000	4,593.75	0.64%
INE093A01033	Heavenly Technologies Limited	Software	1,201,503	4,319.40	0.60%
INE111A01025	Container Corporation of India Limited	Transportation	820,053	4,179.40	0.58%
INE208A01029	Ashok Leyland Limited	Auto	5,955,000	4,162.55	0.58%
INE589A01014	NLC India Limited	Power	6,921,948	4,149.71	0.58%
INE022D01020	Indian Energy Exchange Limited	Finance	2,200,000	3,976.40	0.55%
INE203Q01027	Indraprastha Gas Limited	Gas	860,000	3,804.54	0.53%
INE873D01024	Indoco Remedies Limited	Pharmaceuticals	1,608,668	3,703.15	0.52%
INE115A01026	LIC Housing Finance Limited	Finance	1,147,268	3,674.13	0.51%
INE571A01020	IPCA Laboratories Limited	Pharmaceuticals	253,407	3,449.76	0.48%
INE548C01032	Emami Limited	Consumer Non Durables	1,311,000	3,300.37	0.47%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	112,761	3,300.63	0.46%
INE121A01024	Cholamandalam Investment and Finance Company Limited	Finance	1,050,000	3,218.25	0.45%
INE494B01023	TVS Motor Company Limited	Auto	729,090	3,176.65	0.44%
INE042A01014	Escorts Limited	Auto	490,000	3,120.40	0.44%
INE750A01020	Oriental Hotels Limited	Hotels, Resorts And Other Recreational Activities	12,340,492	3,109.80	0.43%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	255,857	3,102.22	0.43%
INE331A01037	The Ramco Cements Limited	Cement	399,200	3,074.24	0.43%
INE338B01027	Motilal Oswal Financial Services Limited	Finance	411,503	3,063.89	0.43%
INE031B01026	KRBL Limited	Consumer Non Durables	1,208,861	3,020.34	0.42%
INE192R01011	Avenue Supermarkets Limited	Retailing	125,000	2,904.94	0.41%
INE103A01014	Mangalore Refinery and Petrochemicals Limited	Petrochemical Products	7,500,000	2,850.00	0.40%
INE389H01022	KEC International Limited	Construction Project	918,002	2,846.72	0.40%
INE398R01022	Syngene International Limited	Pharmaceuticals	916,500	2,753.17	0.39%
INE545U01014	Barclays Bank Limited	Banks	686,647	2,633.29	0.37%
INE813H01021	Torrent Power Limited	Power	867,341	2,627.61	0.37%
INE462A01022	Bayer Cropscience Limited	Pesticides	59,210	2,594.61	0.36%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	600,000	2,558.10	0.36%
INE481A01027	Goodyear Properties Limited	Construction	242,980	2,437.31	0.34%
INE081A01012	Tata Steel Limited	Ferrous Metals	614,056	2,344.16	0.33%
INE998B01013	Sanghi Industries Limited	Cement	5,919,110	1,926.67	0.27%
INE477A01020	Can Fin Homes Limited	Finance	382,941	1,914.90	0.27%
INE134E01011	Power Finance Corporation Limited	Finance	1,700,000	1,860.65	0.26%
INE338D01028	Boston Chemicals Limited	Chemicals	2,237,833	1,564.24	0.22%
INE769A01020	Aarti Industries Limited	Chemicals	153,846	1,501.61	0.21%
INE00M01021	Sterling And Wilson Solar Limited	Construction Project	705,109	1,173.30	0.16%
INE511C01022	Magma Fincorp Limited	Finance	2,690,044	1,170.17	0.16%
INE11A01011	Steel Authority of India Limited	Ferrous Metals	3,025,798	1,075.66	0.15%
INE425Y01011	CESC Ventures Limited	Software	259,579	578.60	0.08%
INE038A01020	Hindalco Industries Limited	Non - Ferrous Metals	202,523	315.73	0.04%
INE399G01015	Ramkrishna Forgings Limited	Industrial Products	100,000	291.00	0.04%
INE09E001013	Aarti Surfactants Limited	Chemicals	16,000	78.08	0.01%
<b>Subtotal</b>				<b>677,749.73</b>	<b>94.72%</b>
<b>(b) UNLISTED</b>					
INE671B01018	Globayn Technologies Limited **	Miscellaneous	200,000	0.00	0.00%
<b>Subtotal</b>				<b>0.00</b>	<b>0.00%</b>
<b>Total</b>				<b>677,749.73</b>	<b>94.72%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				37,088.74	5.18%
<b>Total</b>				<b>37,088.74</b>	<b>5.18%</b>
<b>Exchange Traded Funds</b>					
INF204K1LD7	Nippon India ETF Consumption		1,320,000	692.21	0.10%
INF204K14N5	Nippon India ETF Nifty 100		100,000	116.50	0.02%
<b>Total</b>				<b>808.71</b>	<b>0.12%</b>
<b>OTHERS</b>					
Cash - Margin - Derivatives				2,150.00	0.30%
Cash - Margin - CCIL				12.05	0.00%
<b>Total</b>				<b>2,162.05</b>	<b>0.30%</b>
<b>Net Current Assets</b>				<b>(2,429.03)</b>	<b>-0.32%</b>
<b>GRAND TOTAL</b>				<b>715,388.20</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities  
\$ Less Than 0.01% of NAV

Details of Stock Future / Index Future

Long/Short	Name of the Instrument	Industry	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
Short	Nifty 50 Index_26/03/2020	Index	96250	10954.04	1.53%
Long	PVR Limited_26/03/2020	Media & Entertainment	77200	1427.31	0.20%

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE004A01034	HDFC Bank Limited	Banks	1,302,756	16,401.78	6.26%
INE000A01021	Infosys Limited	Software	1,907,412	13,956.53	5.33%
INE090A01021	ICICI Bank Limited	Banks	2,756,942	13,708.89	5.23%
INE002A01018	Reliance Industries Limited	Petroleum Products	629,793	8,367.74	3.20%
INE030A01020	State Bank of India	Banks	2,742,492	6,399.57	3.17%
INE071A01010	Honeywell Automation India Limited	Industrial Capital Goods	34,983	8,263.89	3.16%
INE018A01030	Larsen & Toubro Limited	Construction Project	648,000	7,695.32	2.94%
INE238A01034	Axis Bank Limited	Banks	1,096,673	7,647.10	2.92%
INE849A01020	Trent Limited	Retailing	900,000	6,634.80	2.53%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	1,830,000	6,334.55	2.42%
INE226A01021	Voltas Limited	Consumer Durables	893,997	6,068.00	2.32%
INE001A01036	Housing Development Finance Corporation Limited	Finance	261,694	5,693.81	2.17%
INE397D01024	Bharti Airtel Limited	Telecom - Services	1,086,255	5,686.54	2.17%
INE735E01010	NTPC Limited	Power	5,266,000	5,610.92	2.14%
INE295A01024	Bajaj Finance Limited	Finance	114,632	5,119.29	1.95%
INE465A01025	Bharat Forge Limited	Industrial Products	1,170,000	5,094.18	1.95%
INE494B01023	TVS Motor Company Limited	Auto	1,115,022	4,858.15	1.86%
INE540L01014	Alkem Laboratories Limited	Pharmaceuticals	180,000	4,725.90	1.80%
INE547C01011	Aditya Birla Fashion and Retail Limited	Retailing	1,802,992	4,532.72	1.73%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	3,195,007	4,313.38	1.65%
INE154A01025	ITC Limited	Consumer Non Durables	2,156,491	4,260.15	1.63%
INE020A01029	Ashok Leyland Limited	Auto	6,032,372	4,216.63	1.61%
INE856A01028	Torrent Pharmaceuticals Limited	Pharmaceuticals	193,399	4,157.80	1.59%
INE647A01010	SRF Limited	Textile Products	103,577	4,033.06	1.54%
INE883A01011	MRF Limited	Auto Ancillaries	5,729	3,803.67	1.45%
INE245A01021	Tata Power Company Limited	Power	7,971,154	3,722.53	1.42%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	864,359	3,685.19	1.41%
INE078D01029	Tata Consultancy Services Limited	Software	179,491	3,580.09	1.37%
INE171A01029	The Federal Bank Limited	Banks	4,028,843	3,459.06	1.32%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	4,630,169	3,424.01	1.31%
INE603J01030	PI Industries Limited	Pesticides	213,937	3,275.91	1.25%
INE237A01028	Kotak Mahindra Bank Limited	Banks	200,202	3,243.97	1.24%
INE121A01024	Cholamandalam Investment and Finance Company Limited	Finance	1,060,000	3,218.25	1.23%
INE155A01022	Tata Motors Limited	Auto	2,430,460	3,134.08	1.20%
INE081A01012	Tata Steel Limited	Ferrous Metals	813,845	3,106.85	1.19%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	242,867	3,003.29	1.15%
INE021A01028	Asian Paints Limited	Consumer Non Durables	158,341	2,857.68	1.09%
INE976G01028	RBL Bank Limited	Banks	967,319	2,813.93	1.07%
INE686F01025	United Breweries Limited	Consumer Non Durables	223,840	2,788.26	1.06%
INE061F01013	Fortis Healthcare Limited	Healthcare Services	1,800,000	2,772.90	1.06%
INE795G01014	HDFC Life Insurance Company Limited	Finance	500,000	2,720.50	1.04%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	675,023	2,517.16	0.96%
INE761H01022	Page Industries Limited	Textile Products	11,000	2,436.08	0.93%
INE003A01024	Siemens Limited	Industrial Capital Goods	171,786	2,239.66	0.86%
INE095A01012	IndusInd Bank Limited	Banks	186,524	2,059.32	0.79%
INE121E01018	JSW Energy Limited	Power	3,553,332	2,038.92	0.78%
INE818B01018	Bajaj Finance Limited	Finance	21,600	1,955.78	0.75%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	969,891	1,916.02	0.73%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	82,783	1,800.32	0.69%
INE093A01033	Hexaware Technologies Limited	Software	491,890	1,768.34	0.68%
INE092A01019	Tata Chemicals Limited	Chemicals	237,342	1,694.62	0.65%
INE117A01022	ABB India Limited	Industrial Capital Goods	140,999	1,670.84	0.64%
INE196A01026	Marico Limited	Consumer Non Durables	500,000	1,493.75	0.57%
INE280A01028	Titan Company Limited	Consumer Durables	116,000	1,455.22	0.56%
INE149A01033	Cholamandalam Financial Holdings Limited	Finance	261,460	1,443.84	0.55%
INE214T01019	Larsen & Toubro Intotech Limited	Software	70,454	1,345.78	0.51%
INE860A01027	HCL Technologies Limited	Software	200,000	1,068.70	0.41%
INE211B01039	The Phoenix Mills Limited	Construction	113,801	974.65	0.37%
INE438A01022	Apollo Tyres Limited	Auto Ancillaries	600,000	856.80	0.33%
INE003D01010	Mahanagar Gas Limited	Gas	75,000	753.98	0.29%
INE0081A01010	Tata Steel Limited - Partly Paid Share	Ferrous Metals	1,667,800	680.46	0.26%
INE718A01013	Whirlpool of India Limited	Consumer Durables	30,000	653.72	0.25%
INE028A01039	Bank of Baroda	Banks	775,360	591.60	0.23%
INE077Y01011	ABB Power Products and Systems India Limited	Industrial Capital Goods	28,199	391.73	0.15%
<b>Subtotal</b>				<b>254,028.18</b>	<b>97.84%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>254,028.18</b>	<b>97.84%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				6,503.56	2.48%
<b>Total</b>				<b>6,503.56</b>	<b>2.48%</b>
<b>OTHERS</b>					
Cash Margin - Derivatives				1,700.00	0.65%
Cash Margin - CCIL				0.69	\$0.00%
<b>Total</b>				<b>1,700.69</b>	<b>0.65%</b>
<b>Net Current Assets</b>				<b>(357.38)</b>	<b>-0.17%</b>
<b>GRAND TOTAL</b>				<b>261,875.05</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320160044	8.03% State Government Securities	SOVEREIGN	180,000	181.03	0.19%
IN2920160065	8.01% State Government Securities	SOVEREIGN	21,000	21.15	0.02%
	<b>Non Convertible Debentures</b>				
INE931507132	9.85% Adani Transmission Limited **	FITCH AA+	898	8,088.27	8.87%
INE134E0LJUG	8.45% Power Finance Corporation Limited **	CRISIL AAA	500	5,191.11	5.57%
INE018A08AS1	8.02% Larsen & Toubro Limited **	CRISIL AAA	500	5,158.87	5.53%
INE001A07SD3	7.21% Housing Development Finance Corporation Limited	CRISIL AAA	500	5,029.45	5.39%
INE572E09452	7.63% PNB Housing Finance Limited **	CARE AA+	450	4,403.30	4.72%
INE963H07021	8.5% Swarna Tollway Private Limited **	CRISIL AAA	400	3,964.52	4.25%
INE106N07076	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	3,640	3,642.10	3.91%
INE941D07125	10.4% Sikka Ports and Terminals Limited **	CRISIL AAA	350	3,634.21	3.90%
INE522D078G1	9.25% Manappuram Finance Limited	CARE AA	300	2,991.77	3.21%
INE134E08EH3	9.26% Power Finance Corporation Limited **	CRISIL AAA	250	2,670.01	2.86%
INE219X07033	8.1% India Grid Trust InvT Fund **	CRISIL AAA	250	2,545.43	2.73%
INE219X07066	8.85% India Grid Trust InvT Fund **	CRISIL AAA	250	2,536.79	2.72%
INE020B08AB1	7.14% REC Limited **	CRISIL AAA	250	2,527.57	2.71%
INE115A070H1	7.6% LIC Housing Finance Limited **	CRISIL AAA	250	2,518.15	2.70%
INE445L08391	7.41% Nabha Power Limited **	ICRA AA+(CE)	250	2,517.37	2.70%
INE963H07039	8.5% Swarna Tollway Private Limited **	CRISIL AAA	150	1,458.18	1.56%
INE540P07053	8.97% U.P. Power Corporation Limited	FITCH AA+(CE)	100	1,002.85	1.08%
INE134E08N2	7.27% Power Finance Corporation Limited **	CRISIL AAA	50	506.79	0.54%
INE936D07125	7.6% Jamnagar Utilities & Power Private Limited **	CRISIL AAA	50	498.89	0.53%
INE936D07158	7.67% Jamnagar Utilities & Power Private Limited **	CRISIL AAA	50	498.56	0.53%
INE721A07N6R	8.55% Shriram Transport Finance Company Limited **	CRISIL AA+	11	108.97	0.12%
INE936D07117	7.4% Jamnagar Utilities & Power Private Limited **	CRISIL AAA	10	100.09	0.11%
	<b>Zero Coupon Bonds</b>				
INE041007019	EMDASYS OFFICE PARK REIT **	CRISIL AAA	620	6,777.90	7.27%
	<b>Subtotal</b>			<b>68,573.36</b>	<b>73.52%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE189L07017	8.33% Panchsheel Corporate Park Private Limited **	FITCH AAA(SO)	38	3,805.74	4.08%
	<b>Subtotal</b>			<b>3,805.74</b>	<b>4.08%</b>
	<b>(c) Securitised Debt</b>				
INE05ME15023	Indian Receivable Trust 18 **	CARE A(SO)	1,080	4,608.91	4.94%
INE01A115117	RENT-A-DEVICE TRUST **	ICRA AAA(SO)	380	3,893.34	4.18%
	<b>Subtotal</b>			<b>8,502.25</b>	<b>9.12%</b>
	<b>Total</b>			<b>80,881.35</b>	<b>86.72%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			1,687.93	1.81%
	<b>Commercial Paper</b>				
INE140A14D60	Piramal Enterprises Limited **	CRISIL A1+	1,000	4,980.47	5.34%
INE140A14B96	Piramal Enterprises Limited **	CRISIL A1+	500	2,484.78	2.66%
	<b>Total</b>			<b>9,153.18</b>	<b>9.81%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.43	0.00%
	<b>Total</b>			<b>0.43</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>3,218.41</b>	<b>3.47%</b>
	<b>GRAND TOTAL</b>			<b>93,253.37</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities  
\$ Less Than 0.01% of NAV

## Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN0020190016	7.27% Government of India	SOVEREIGN	10,500,000	11,031.52	36.84%
IN0020180454	7.26% Government of India	SOVEREIGN	5,000,000	5,217.88	17.42%
IN0020190362	6.45% Government of India	SOVEREIGN	5,000,000	5,027.93	16.79%
IN0020180605	7.57% Government of India	SOVEREIGN	1,500,000	1,612.89	5.39%
IN2920160123	8.16% State Government Securities	SOVEREIGN	90	0.10	0.00%
	<b>Non Convertible Debentures</b>				
INE002A08567	8.65% Reliance Industries Limited **	CRISIL AAA	250	2,672.28	8.92%
	<b>Subtotal</b>			<b>25,562.60</b>	<b>85.36%</b>
	<b>(a) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>25,562.60</b>	<b>85.36%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			3,855.29	12.87%
	<b>Total</b>			<b>3,855.29</b>	<b>12.87%</b>
	<b>OTHERS</b>				
	<b>Cash Margin - CCIL</b>			4.85	0.02%
	<b>Total</b>			<b>4.85</b>	<b>0.02%</b>
	<b>Net Current Assets</b>			<b>523.32</b>	<b>1.75%</b>
	<b>GRAND TOTAL</b>			<b>29,348.06</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Floating Rate Note</b>					
INE660H07FJ8	Aditya Birla Finance Limited **	ICRA AAA	1,600	15,783.50	2.01%
INE774D07SF4	Mahindra & Mahindra Financial Services Limited **	FITCH AAA	1,000	10,048.92	1.28%
<b>Government Securities</b>					
IN0020150993	7.50% Government of India	SOVEREIGN	44,500,000	47,197.95	6.00%
IN0020190016	7.27% Government of India	SOVEREIGN	37,500,000	38,388.29	5.01%
IN0020090034	7.35% Government of India	SOVEREIGN	30,500,000	32,091.49	4.08%
IN2720180073	8.5% State Government Securities	SOVEREIGN	15,000,000	16,065.54	2.04%
IN0020140029	8.27% Government of India	SOVEREIGN	4,500,000	4,535.91	0.58%
IN0020130012	7.10% Government of India	SOVEREIGN	200,000	208.31	0.03%
<b>Non Convertible Debentures</b>					
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	3,182,598	31,860.00	4.05%
INE941D07125	10.4% Sikka Ports and Terminals Limited **	CRISIL AAA	2,339	24,286.94	3.09%
INE219X07025	8.99% India Grid Trust InvIT Fund **	CRISIL AAA	2,100	21,235.73	2.70%
INE110L07120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	2,050	21,026.48	2.67%
INE001A07R09	8.05% Housing Development Finance Corporation Limited **	CRISIL AAA	2,000	20,478.24	2.60%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	1,709	17,700.01	2.25%
INE115A070J7	7.45% LIC Housing Finance Limited **	CRISIL AAA	1,500	15,061.44	1.92%
INE001A07G35	8.00% Housing Development Finance Corporation Limited	CRISIL AAA	1,500	15,054.11	1.91%
INE537P07513	8.35% India Infrastructure Limited **	CRISIL AAA	1,500	14,952.48	1.90%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	1,250	12,902.10	1.64%
INE002A08500	7.17% Reliance Industries Limited	CRISIL AAA	1,250	12,660.90	1.61%
INE134E08G22	7.35% Power Finance Corporation Limited	CRISIL AAA	1,050	10,643.54	1.35%
INE001A07R04	8.7% Housing Development Finance Corporation Limited	CRISIL AAA	1,000	10,166.33	1.29%
INE69107EHS	8.55% L & T Infrastructure Finance Company Limited **	CRISIL AAA	1,000	10,019.48	1.27%
INE134E08J0	7.47% Power Finance Corporation Limited **	CRISIL AAA	850	8,622.74	1.10%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	750	7,801.99	0.99%
INE219X07033	8.1% India Grid Trust InvIT Fund **	CRISIL AAA	750	7,636.29	0.97%
INE97808292	9% Tata Capital Limited **	CRISIL AAA	750	7,634.38	0.97%
INE219X07066	8.65% India Grid Trust InvIT Fund **	CRISIL AAA	750	7,610.36	0.97%
INE115A070K5	7.24% LIC Housing Finance Limited **	CRISIL AAA	750	7,532.70	0.96%
INE414G07EP9	8.9% Muthoot Finance Limited **	CRISIL AA	750	7,497.23	0.95%
INE522D07B01	9.25% Manappuram Finance Limited	CARE AA	750	7,479.43	0.95%
INE936D07075	9.75% Jainnagar Utilities & Power Private Limited **	CRISIL AAA	650	6,930.02	0.88%
INE020B08BT1	8.15% REC Limited **	CRISIL AAA	669	6,873.21	0.87%
INE020B08R72	8.44% REC Limited **	CRISIL AAA	600	6,191.39	0.79%
INE134E08H97	8.30% Power Finance Corporation Limited	CRISIL AAA	550	5,555.94	0.71%
INE115A070D0	8.5% LIC Housing Finance Limited **	CRISIL AAA	500	5,127.83	0.65%
INE020B08CB7	7.55% REC Limited **	CRISIL AAA	500	5,078.13	0.65%
INE134E08W3	7.5% Power Finance Corporation Limited **	CRISIL AAA	500	5,038.72	0.64%
INE134E08J01	7.1% Power Finance Corporation Limited	CRISIL AAA	500	5,037.89	0.64%
INE020B08C03	7.00% REC Limited	CRISIL AAA	500	5,027.54	0.64%
INE115A070C2	7.45% LIC Housing Finance Limited **	CRISIL AAA	500	5,019.23	0.64%
INE522D07B3	9.25% Manappuram Finance Limited **	CARE AA	500	4,946.13	0.63%
INE134E08H93	9.26% Power Finance Corporation Limited **	CRISIL AAA	400	4,272.01	0.54%
INE134E08B35	7.25% Power Finance Corporation Limited	CRISIL AAA	416	4,207.47	0.54%
INE020A08216	8.75% State Bank of India	CRISIL AAA	400	4,140.47	0.53%
INE001A07C09	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	35	3,574.12	0.45%
INE115A07J84	8.75% LIC Housing Finance Limited **	CRISIL AAA	350	3,569.10	0.45%
INE115A07J32	8.47% LIC Housing Finance Limited **	CRISIL AAA	350	3,521.66	0.45%
INE134E08J08	7.95% Power Finance Corporation Limited **	CRISIL AAA	300	3,091.37	0.39%
INE134E08J01	8.18% Power Finance Corporation Limited	CRISIL AAA	300	3,087.79	0.39%
INE115A07LM7	7.95% LIC Housing Finance Limited **	CRISIL AAA	300	3,040.42	0.39%
INE001A07R53	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	280	2,891.61	0.37%
INE019A08R03	7.85% Reliance & Toubro Limited **	CRISIL AAA	280	2,877.75	0.37%
INE020B08BV7	8.1% REC Limited **	CRISIL AAA	250	2,598.49	0.33%
INE020B08922	8.27% REC Limited **	CARE AAA	250	2,573.17	0.33%
INE110L07070	8.32% Reliance Jio Infocomm Limited **	CRISIL AAA	250	2,551.37	0.32%
INE556F08J5	7.89% Small Industries Dev Bank of India **	CARE AAA	250	2,549.04	0.32%
INE110L08029	8.95% Reliance Jio Infocomm Limited **	CRISIL AA(ACE)	250	2,535.95	0.32%
INE020B08A6	7.42% REC Limited **	CRISIL AAA	250	2,511.16	0.32%
INE851M07168	8.05% Volkswagen Finance Pvt Limited **	FITCH AAA	250	2,506.85	0.32%
INE020B08AB1	7.14% REC Limited **	CRISIL AAA	200	2,022.06	0.26%
INE134E08H97	8.42% Power Finance Corporation Limited **	CRISIL AAA	200	2,007.13	0.26%
INE556F08J1	8.81% Small Industries Dev Bank of India **	CARE AA	150	1,566.41	0.20%
INE134E08J05	8.45% Power Finance Corporation Limited **	CRISIL AAA	150	1,557.33	0.20%
INE001A07RW5	7.87% Housing Development Finance Corporation Limited **	CRISIL AAA	150	1,531.17	0.19%
INE134E08D07	8.78% Power Finance Corporation Limited **	CRISIL AAA	150	1,526.10	0.19%
INE115A07H52	8.67% LIC Housing Finance Limited **	CRISIL AAA	100	1,000.55	0.13%
INE001A07C09	7.5% Housing Development Finance Corporation Limited **	CRISIL AAA	10	1,003.73	0.13%
INE02075035	7.65% L&T Finance Limited **	CARE AAA	40	1,001.27	0.13%
INE134E08I51	7.05% Power Finance Corporation Limited **	CRISIL AAA	92	922.53	0.12%
INE134E08HF0	8.36% Power Finance Corporation Limited **	CRISIL AAA	90	903.67	0.11%
INE75207MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	79	817.33	0.10%
INE02075054	7.85% L&T Finance Limited **	ICRA AAA	28	702.68	0.09%
INE514E08AG6	9.38% Export Import Bank of India **	CRISIL AAA	65	681.56	0.09%
INE75207JH3	9.25% Power Grid Corporation of India Limited **	CRISIL AAA	40	525.82	0.07%
INE261F08A11	8.30% National Bank For Agriculture and Rural Development **	CRISIL AAA	60	514.06	0.07%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	50	510.09	0.06%
INE053F08E4F	7.74% Indian Railway Finance Corporation Limited **	CRISIL AAA	50	507.90	0.06%
INE020B08AP1	7.45% REC Limited **	CRISIL AAA	50	507.06	0.06%
INE134E08C29	8.65% Power Finance Corporation Limited **	CRISIL AAA	50	503.57	0.06%
INE115A07N09	8.70% LIC Housing Finance Limited **	CRISIL AAA	47	490.76	0.06%
INE115A07N50	8.69% LIC Housing Finance Limited **	CRISIL AAA	30	308.42	0.04%
INE134E08M4	7.4% Power Finance Corporation Limited **	CRISIL AAA	30	304.15	0.04%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	22	221.50	0.03%
INE261F08B5	7.95% National Bank For Agriculture and Rural Development **	CRISIL AAA	20	205.81	0.03%
INE001A07RC7	7.4% Housing Development Finance Corporation Limited	CRISIL AAA	2	201.25	0.03%
INE134E08G73	8.55% Power Finance Corporation Limited **	CRISIL AAA	16	186.13	0.02%
INE134E08H4	7.5% Power Finance Corporation Limited **	CRISIL AAA	15	152.11	0.02%
INE514E08AG5	9% Export Import Bank of India **	CRISIL AAA	13	136.77	0.02%
INE75207J032	7.2% Power Grid Corporation of India Limited **	CRISIL AAA	12	122.07	0.02%
INE134E08J07	7.3% Power Finance Corporation Limited **	CRISIL AAA	11	110.47	0.01%
INE020B08BD5	8.83% REC Limited **	CRISIL AAA	8	82.96	0.01%
INE861G08035	9.95% Food Corporation of India **	CRISIL AA(ACE)	1	10.68	0.00%
INE90807FE6	7.1% National Highways Auth Of Ind	CRISIL AAA	1	10.16	0.00%
<b>Zero Coupon Bonds</b>					
INE115A07M03	LIC Housing Finance Limited **	CRISIL AAA	680	7,972.88	1.01%
INE891K07416	Axis Finance Limited **	FITCH AAA	69	817.78	0.10%
<b>Subtotal</b>				<b>613,773.54</b>	<b>78.03%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE890D08766	7.9% Tata Sons Private Ltd **	CRISIL AAA	50	500.04	0.06%
<b>Subtotal</b>				<b>500.04</b>	<b>0.06%</b>
<b>(c) Securitised Debt</b>					
INE08TV15097	First Business Receivables Trust **	CRISIL AAA(SO)	26	2,220.53	0.28%
INE08TV15105	First Business Receivables Trust **	CRISIL AAA(SO)	26	2,177.83	0.28%
INE08TV15204	First Business Receivables Trust **	CRISIL AAA(SO)	31	2,094.80	0.27%
INE08TV15196	First Business Receivables Trust **	CRISIL AAA(SO)	30	2,074.25	0.26%
INE08TV15055	First Business Receivables Trust **	CRISIL AAA(SO)	21	1,939.73	0.25%
INE08TV15063	First Business Receivables Trust **	CRISIL AAA(SO)	21	1,904.63	0.24%
INE08TV15071	First Business Receivables Trust **	CRISIL AAA(SO)	21	1,867.03	0.24%
INE08TV15089	First Business Receivables Trust **	CRISIL AAA(SO)	21	1,828.39	0.23%
<b>Subtotal</b>				<b>16,187.19</b>	<b>2.05%</b>
<b>Total</b>				<b>630,360.77</b>	<b>80.14%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE261F16504	National Bank For Agriculture and Rural Development **	CRISIL A1+	33,100	31,311.34	3.98%
INE238A16050	Axis Bank Limited **	ICRA A+	20,000	19,159.28	2.44%
INE238A164R4	Axis Bank Limited **	ICRA A1+	15,000	14,442.33	1.84%
INE238A164T0	Axis Bank Limited **	ICRA A1+	10,000	9,911.64	1.26%
INE238A166S7	Axis Bank Limited **	ICRA A1+	10,000	9,554.75	1.22%
INE020A18F8	Bank of Baroda	FITCH A+	6,500	6,485.52	0.82%
INE09A16718	ICICI Bank Limited **	ICRA A1+	5,000	4,849.30	0.62%
INE43A160A7	Andhra Bank	CARE A1+	2,500	2,498.60	0.32%
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	500	492.87	0.06%
INE556F16705	Small Industries Dev Bank of India **	CARE A1+	150	146.68	0.02%
<b>Triparty Repo / Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				42,301.36	5.38%
<b>Reverse Repo</b>				749.54	0.10%
<b>Total</b>				<b>141,903.09</b>	<b>18.06%</b>
<b>Derivatives</b>					
<b>Interest Rate Swaps</b>					
<b>Interest Rate Swaps</b>					
Interest Rate Swaps Pay Floating Receive Fix (03/08/2021) (FV 16000 Lacs)				476.22	0.06%
Interest Rate Swaps Pay Fix Receive Floating (27/11/2021) (FV 21000 Lacs)				(754.34)	-0.10%
Interest Rate Swaps Pay Fix Receive Floating (28/02/2023) (FV 5000 Lacs)				(14.40)	0.00%
Interest Rate Swaps Pay Fix Receive Floating (28/02/2023) (FV 10000 Lacs)				(27.42)	0.00%
Interest Rate Swaps Pay Fix Receive Floating (28/02/2023) (FV 10000 Lacs)				(27.42)	0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/03/2025) (FV 5000 Lacs)				0.00	0.00%
<b>Total</b>				<b>(347.36)</b>	<b>-0.04%</b>

OTHERS				
Cash Margin - CCIL			16.76	0.00%
Total			16.76	0.00%
Net Current Assets			14,227.19	1.84%
GRAND TOTAL			786,180.45	100.00%

\*\* Non Traded Securities/Illiquid Securities  
\$ Less Than 0.01% of NAV



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE090A01021	ICICI Bank Limited	Banks	9,053,830	45,020.17	16.09%
INE040A01034	HDFC Bank Limited	Banks	2,800,000	32,974.20	11.79%
INE062A01020	State Bank of India	Banks	9,530,830	28,878.41	10.32%
INE91801018	Bajaj Finserv Limited	Finance	220,075	19,918.44	7.12%
INE238A01034	Axis Bank Limited	Banks	2,505,216	17,468.87	6.25%
INE171A01020	The Federal Bank Limited	Banks	19,666,730	16,893.72	6.04%
INE026A01039	Bank of Baroda	Banks	17,362,608	13,247.67	4.74%
INE976G01028	RBL Bank Limited	Banks	4,289,100	12,476.99	4.46%
INE149A01033	Cholamandlam Financial Holdings Limited	Finance	2,313,531	11,868.41	4.24%
INE180A01020	Max Financial Services Limited	Finance	1,564,722	9,033.14	3.23%
INE095A01012	IndusInd Bank Limited	Banks	669,172	7,387.98	2.64%
INE476A01014	Canara Bank	Banks	4,829,213	6,939.58	2.48%
INE33801027	Motilal Oswal Financial Services Limited	Finance	899,217	6,620.67	2.37%
INE237A01028	Kotak Mahindra Bank Limited	Banks	384,524	6,230.63	2.23%
INE295A01024	Bajaj Finance Limited	Finance	126,800	5,662.70	2.02%
INE741K01010	CreditAccess Grameen Limited	Finance	650,000	5,472.35	1.96%
INE477A01020	Can Fin Homes Limited	Finance	852,361	4,262.23	1.52%
INE572E01012	PNB Housing Finance Limited	Finance	1,075,212	3,869.69	1.38%
INE726G01019	ICICI Prudential Life Insurance Company Limited	Finance	760,000	3,582.64	1.28%
INE134E01011	Power Finance Corporation Limited	Finance	3,000,000	3,283.50	1.17%
INE414G01012	Muthoot Finance Limited	Finance	347,342	3,057.48	1.09%
INE115A01026	LIC Housing Finance Limited	Finance	850,000	2,722.13	0.97%
INE511C01022	Magma Fincorp Limited	Finance	6,253,863	2,720.43	0.97%
INE036D01028	Karur Vysya Bank Limited	Banks	6,502,944	2,718.16	0.97%
	<b>Subtotal</b>			<b>272,310.23</b>	<b>97.33%</b>
<b>(b) UNLISTED</b>					
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>272,310.23</b>	<b>97.33%</b>
<b>Money Market Instruments</b>					
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			9,610.06	3.44%
	<b>Total</b>			<b>9,610.06</b>	<b>3.44%</b>
<b>OTHERS</b>					
	Cash Margin - Derivatives			925.00	0.33%
	Cash Margin - CCIL			4.73	0.00%
	<b>Total</b>			<b>929.73</b>	<b>0.33%</b>
	Net Current Assets			(3,127.44)	-1.09%
	<b>GRAND TOTAL</b>			<b>279,722.52</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE00401034	HDFC Bank Limited	Banks	110,519	1,301.53	1.12%
INE00201018	Reliance Industries Limited	Petroleum Products	82,601	1,097.48	0.94%
INE00101036	Housing Development Finance Corporation Limited	Finance	44,093	959.35	0.82%
INE09001021	ICICI Bank Limited	Banks	165,247	821.69	0.71%
INE09001021	Infosys Limited	Software	93,689	684.64	0.59%
INE23701028	Kotak Mahindra Bank Limited	Banks	34,171	553.69	0.48%
INE46701029	Tata Consultancy Services Limited	Software	26,844	536.92	0.46%
INE15401025	ITC Limited	Consumer Non Durables	222,929	440.40	0.38%
INE09001027	Hindustan Unilever Limited	Consumer Non Durables	18,252	396.94	0.34%
INE23601034	Axis Bank Limited	Banks	55,911	395.94	0.34%
INE01801030	Larsen & Toubro Limited	Construction Project	31,558	374.77	0.32%
INE39701024	Bharti Airtel Limited	Telecom - Services	57,149	299.18	0.26%
INE06201020	State Bank of India	Banks	98,047	297.08	0.26%
INE29601024	Bajaj Finance Limited	Finance	6,610	295.19	0.25%
INE58901010	Mitsubishi India Limited	Auto	3,396	213.37	0.18%
INE02101026	Asian Paints Limited	Consumer Non Durables	11,518	207.09	0.18%
INE09501012	IndusInd Bank Limited	Banks	15,405	170.08	0.15%
INE86001027	HCL Technologies Limited	Software	27,733	148.19	0.13%
INE23901016	Nestle India Limited	Consumer Non Durables	911	143.75	0.12%
INE91801018	Bajaj Finserv Limited	Finance	1,545	139.83	0.12%
INE28001028	Titan Company Limited	Consumer Durables	10,680	133.73	0.11%
INE48101011	UltraTech Cement Limited	Cement	2,876	121.36	0.10%
INE73801010	NTPC Limited	Power	113,760	121.21	0.10%
INE69001036	Tech Mahindra Limited	Software	15,781	117.47	0.10%
INE10101026	Mahindra & Mahindra Limited	Auto	24,457	111.78	0.10%
INE75201010	Power Grid Corporation of India Limited	Power	60,149	109.17	0.09%
INE04401036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	27,586	102.87	0.09%
INE91701010	Bajaj Auto Limited	Auto	3,327	96.15	0.08%
INE06901023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	3,069	90.71	0.08%
INE21601030	Britannia Industries Limited	Consumer Non Durables	3,011	89.43	0.08%
INE02901011	Bharat Petroleum Corporation Limited	Petroleum Products	20,507	87.43	0.08%
INE07501022	Wipro Limited	Software	37,981	84.04	0.07%
INE52010114	Coal India Limited	Minerals/Mining	48,811	82.26	0.07%
INE21301029	Oil & Natural Gas Corporation Limited	Oil	86,783	79.80	0.07%
INE08101012	Tata Steel Limited	Ferrous Metals	19,283	73.61	0.06%
INE62901036	UPL Limited	Pesticides	14,054	73.04	0.06%
INE04701021	Grain Industries Limited	Cement	10,884	69.38	0.06%
INE2401010	Indian Oil Corporation Limited	Petroleum Products	64,942	68.68	0.06%
INE15801026	Hero MotoCorp Limited	Auto	3,317	68.06	0.06%
INE74210142	Adani Ports and Special Economic Zone Limited	Transportation	19,726	67.50	0.06%
INE01801038	JSW Steel Limited	Ferrous Metals	25,938	61.14	0.05%
INE06401013	Eicher Motors Limited	Auto	356	59.10	0.05%
INE15501022	Tata Motors Limited	Auto	45,775	59.03	0.05%
INE03801020	Hindalco Industries Limited	Non - Ferrous Metals	37,300	58.15	0.05%
INE20501025	Vedanta Limited	Non - Ferrous Metals	46,536	53.05	0.05%
INE05901028	Cipla Limited	Pharmaceuticals	12,977	52.18	0.04%
INE12901019	QAIL (India) Limited	Gas	47,245	49.32	0.04%
INE12101017	Bharti Infratel Limited	Telecom - Equipment & Accessories	21,738	46.62	0.04%
INE25601028	Zee Entertainment Enterprises Limited	Media & Entertainment	19,142	45.81	0.04%
INE52901027	Yes Bank Limited	Banks	56,691	19.62	0.02%
<b>Subtotal</b>				<b>11,829.57</b>	<b>10.16%</b>
<b>(b) UNLISTED</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>11,829.57</b>	<b>10.16%</b>
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE99807028	10.5% Sanghi Industries Limited **	ICRA A	900	8,988.42	7.72%
INE52903934	9% Yes Bank Limited **	ICRA BBB-	1,093	7,581.96	6.51%
INE52903932	8.95% Yes Bank Limited **	ICRA BBB-	300	2,334.57	2.00%
INE14807JN3	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	200	1,620.61	1.39%
INE963H07039	8.5% Swama Tollway Private Limited **	CRISIL AAA	150	1,458.19	1.25%
INE14807GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	160,000	1,318.82	1.13%
INE01H07033	11.5% Vivriti Capital Private Limited **	ICRA A-	150	1,126.58	0.97%
INE540P07327	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	113	1,081.30	0.93%
INE540P07269	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	105	948.59	0.81%
INE14807GE8	8.75% Indiabulls Housing Finance Limited **	CARE AA	30,000	246.75	0.21%
INE537P08016	9.1% India Infradebt Limited **	ICRA AAA	2	20.30	0.02%
INE217K08271	8.25% Reliance Home Finance Limited **	CARE D	500,000	0.00	0.00%
<b>Subtotal</b>				<b>26,726.69</b>	<b>22.94%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE91NP07015	2% Manposha Agri Ventures And Hospitality Private Limited **	UNRATED	1,500	18,163.04	15.39%
INE65X07014	8.95% Malsowalli Renewable Private Limited **	CARE A+(CE)	1,515	14,064.67	12.07%
INE00SD07012	8% RMZ Buildcon Private Limited **	ICRA BBB+(CE)	2,040	13,743.91	11.60%
INE090W07113	12.7% Lendingkart Finance Limited **	ICRA BBB+	1,500	8,351.33	7.17%
INE209W07028	9.95% Narmada Wind Energy Private Limited **	CARE A+(CE)	390	3,605.64	3.10%
<b>Zero Coupon Bonds</b>					
INE321N07053	KKR India Financial Services Private Limited **	CRISIL AA	3	495.10	0.43%
<b>Subtotal</b>				<b>58,413.78</b>	<b>50.16%</b>
<b>(c) Securitised Debt</b>					
INE030T15040	Innovation Trust XXX **	CRISIL AA(SO)	214	8,985.12	8.87%
INE05K15049	Indian Receivable Trust 18 **	CARE A(SO)	617	4,006.53	3.44%
INE05L15050	Indian Receivable Trust 18 **	CARE A(SO)	185	1,200.03	1.03%
INE05S15066	Indian Receivable Trust 18 **	CARE A(SO)	100	780.77	0.67%
<b>Subtotal</b>				<b>15,972.45</b>	<b>13.71%</b>
<b>Total</b>				<b>101,112.32</b>	<b>86.81%</b>
<b>InvT</b>					
INE183W23014	IRB InvT Fund	Miscellaneous	490,000	224.71	0.19%
<b>Total</b>				<b>224.71</b>	<b>0.19%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Total</b>				<b>5,977.33</b>	<b>5.13%</b>
<b>Total</b>				<b>5,977.33</b>	<b>5.13%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>					
<b>Total</b>				<b>1.44</b>	<b>0.00%</b>
<b>Total</b>				<b>1.44</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(2,663.85)</b>	<b>-2.29%</b>
<b>GRAND TOTAL</b>				<b>116,481.52</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illicit Securities

\$ Less Than 0.01% of NAV

# Securities classified as below investment grade or default

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows ->

ISIN	Name of the Instrument	Value of security	% of Value of	Total amount due
INE076G07032	Avantha Realty Ltd ZCB (MD 29/03/2019) - Matured #	490.00	0.42%	1,324.34

Nippon India Mutual Fund has segregated securities of Vodafone Idea Limited (VIL) from portfolio of the scheme due to some adverse developments and rating downgrade by CARE to BB- on Feb 17, 2020

NIPPON INDIA HYBRID BOND FUND-SEGREGATED PORTFOLIO 1

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE713G08046	8.25% Vodafone Idea Limited **	CRISIL B+	1,129	3,951.50	94.40%
<b>Subtotal</b>				<b>3,951.50</b>	<b>94.40%</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>3,951.50</b>	<b>94.40%</b>
<b>Net Current Assets</b>				<b>234.26</b>	<b>5.60%</b>
<b>GRAND TOTAL</b>				<b>4,185.76</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illicit Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE019A01030	Larsen & Toubro Limited	Construction Project	950,000	11,281.73	9.85%
INE397D01024	Bharti Airtel Limited	Telecom - Services	2,050,000	10,731.75	9.37%
INE389H01022	KEC International Limited	Construction Project	3,411,944	10,580.44	9.24%
INE002A01018	Reliance Industries Limited	Petroleum Products	760,000	10,097.74	8.82%
INE079A01011	GE Power India Limited	Industrial Capital Goods	1,200,000	8,440.00	7.37%
INE735E01010	NTPC Limited	Power	4,730,000	5,061.13	4.42%
INE481G01011	UltraTech Cement Limited	Cement	110,000	4,641.56	4.05%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	5,250,000	3,882.38	3.39%
INE455T01018	Jindal Stainless (Hisar) Limited	Ferrous Metals	5,077,117	3,449.90	3.01%
INE372A01015	Apar Industries Limited	Industrial Capital Goods	951,616	3,364.91	2.94%
INE959A01015	KSB Limited	Industrial Products	467,328	3,113.57	2.72%
INE668B01028	NCC Limited	Construction Project	8,500,000	3,026.00	2.64%
INE220B01022	Kalpataru Power Transmission Limited	Power	853,082	2,832.66	2.47%
INE245A01021	Tata Power Company Limited	Power	6,000,000	2,802.00	2.45%
INE195J01029	PNC InfraTech Limited	Construction	1,600,000	2,743.20	2.40%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	2,470,000	2,612.03	2.28%
INE813H01021	Torrent Power Limited	Power	800,000	2,423.60	2.12%
INE811A01020	Kirloskar Pneumatic Company Limited	Industrial Products	1,739,259	2,402.79	2.10%
INE012A01025	ACC Limited	Cement	160,000	2,113.36	1.85%
INE079A01024	Ambuja Cements Limited	Cement	1,000,000	2,050.50	1.79%
INE298A01020	Cummins India Limited	Industrial Products	380,300	1,943.14	1.70%
INE419M01019	TD Power Systems Limited	Industrial Capital Goods	996,400	1,670.96	1.46%
INE732A01036	Kirloskar Brothers Limited	Industrial Products	1,116,294	1,562.39	1.36%
INE340A01012	Birla Corporation Limited	Cement	290,000	1,385.10	1.21%
INE089C01029	Sterilite Technologies Limited	Telecom - Equipment & Accessories	1,500,000	1,379.25	1.20%
INE742F01042	Adani Ports and Special Economic Zone Limited	Transportation	400,000	1,368.80	1.20%
INE686A01026	ITD Cementation India Limited	Construction	2,428,320	1,297.94	1.13%
INE129A01019	GAIL (India) Limited	Gas	1,000,000	1,044.00	0.91%
INE068F01012	Hindustan Aeronautics Limited	Aerospace & Defense	131,312	900.87	0.79%
INE010J01012	Tejas Networks Limited	Telecom - Equipment & Accessories	1,546,231	716.68	0.63%
INE00M01021	Sterling And Wilson Solar Limited	Construction Project	200,358	333.40	0.29%
INE66101014	BGR Energy Systems Limited	Construction Project	600,000	207.90	0.18%
	<b>Subtotal</b>			<b>111,481.88</b>	<b>97.36%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>111,481.88</b>	<b>97.36%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			2,873.14	2.51%
	<b>Total</b>			<b>2,873.14</b>	<b>2.51%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			1.46	0.00%
	<b>Total</b>			<b>1.46</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>133.59</b>	<b>0.13%</b>
	<b>GRAND TOTAL</b>			<b>114,490.07</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Floating Rate Note</b>					
INE166K07043	Jhajar Power Limited **	FITCH AA-	50	5,010.25	2.61%
INE166K07035	Jhajar Power Limited **	FITCH AA-	25	2,505.12	1.30%
<b>Non Convertible Debentures</b>					
INE140A07476	9.7% Piramal Enterprises Limited **	ICRA AA	1,730	17,158.59	8.94%
INE540P07053	8.57% U.P. Power Corporation Limited	FITCH AA(CE)	1,391	13,949.69	7.26%
INE081A08165	11.8% Tata Steel Limited	CARE AA-	700	7,344.13	3.82%
INE572E09437	7.77% PNB Housing Finance Limited **	CARE AA+	738	7,275.28	3.79%
INE089C07075	8.45% Sterile Technologies Limited **	ICRA AA	555	5,550.43	2.89%
INE859M07228	11.35% Northern Aro Capital Limited **	FITCH A+	500	4,977.71	2.59%
INE850M07236	11.35% Northern Aro Capital Limited **	FITCH A+	500	4,974.74	2.59%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	1,329	4,421.49	2.30%
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	400	4,004.09	2.09%
INE219A07025	8.99% India Grid Trust InvIT Fund **	CRISIL AAA	250	2,528.06	1.32%
INE572E09452	7.63% PNB Housing Finance Limited **	CARE AA+	250	2,446.28	1.27%
INE081A08173	11.5% Tata Steel Limited	CARE AA-	100	1,052.15	0.55%
INE540P07111	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	70	699.22	0.36%
INE900C07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	55	549.61	0.29%
INE721A07N6	8.55% Shriam Transport Finance Company Limited **	CRISIL AA+	30	297.18	0.15%
INE310L07704	9.84% IOT Ukal Energy Services Limited **	CRISIL AAA	168	174.24	0.09%
INE310L07696	9.84% IOT Ukal Energy Services Limited **	CRISIL AAA	168	173.55	0.09%
INE089C07083	8.45% Sterile Technologies Limited **	ICRA AA	17	170.32	0.09%
<b>Zero Coupon Bonds</b>					
INE041007019	EMASYS OFFICE PARK REIT **	CRISIL AAA	700	7,652.46	3.98%
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	20	224.11	0.12%
<b>Subtotal</b>				<b>93,138.70</b>	<b>48.49%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE59507011	8.75% Durg Shivnath Expressways Private Limited **	ICRA AA	1,500	15,019.19	7.82%
INE189L07017	8.33% Panchshil Corporate Park Private Limited **	FITCH AA(SO)	104	10,415.71	5.42%
INE587B07YX5	11.25% Clix Finance India Private Limited **	CARE AA-	600	6,011.35	3.13%
INE011S07034	8.53% Trill IT4 Private Limited **	ICRA A+	180	1,802.49	0.94%
INE668E07049	8.2% Hero Cycles Limited **	CRISIL AA	14	140.23	0.07%
<b>Zero Coupon Bonds</b>					
INE519U08030	Morgan Credits Private Limited **	CARE BBB-	298	3,605.95	1.88%
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	1	13.02	0.01%
<b>Subtotal</b>				<b>37,007.94</b>	<b>19.27%</b>
<b>(c) Securitised Debt</b>					
INE0C0T15032	Innovation Trust XXX **	CRISIL AA(SO)	160	5,709.55	2.97%
INE05ME15023	Indian Receivable Trust 18 **	CARE A(SO)	900	3,840.76	2.00%
<b>Subtotal</b>				<b>9,550.31</b>	<b>4.97%</b>
<b>Total</b>				<b>139,696.95</b>	<b>72.73%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE095A16F79	IndusInd Bank Limited **	CRISIL A1+	10,000	9,921.43	5.17%
INE238A169L6	Audi Bank Limited	ICRA A1+	7,500	7,483.17	3.90%
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>					
<b>Triparty Repo</b>					
<b>Commercial Paper</b>					
INE371K14A30	TATA Realty & Infrastructure Limited **	ICRA A1+	2,000	9,587.14	4.99%
INE723X14626	Trust Investment Advisors Private Limited **	CARE A1+	800	3,988.71	2.08%
INE723X14634	Trust Investment Advisors Private Limited **	CARE A1+	400	1,990.72	1.04%
<b>Total</b>				<b>52,917.42</b>	<b>27.56%</b>
<b>Derivatives</b>					
<b>Interest Rate Swaps</b>					
<b>Interest Rate Swaps Pay Fix Receive Floating (30/01/2021) (FV 15000 Lacs)</b>					
<b>Interest Rate Swaps Pay Fix Receive Floating (25/02/2021) (FV 5000 Lacs)</b>					
<b>Total</b>				<b>(38.75)</b>	<b>-0.02%</b>
<b>OTHERS</b>				<b>(5.04)</b>	<b>0.00%</b>
<b>Total</b>				<b>(43.79)</b>	<b>-0.02%</b>
<b>Net Current Assets</b>				<b>(547.54)</b>	<b>-0.27%</b>
<b>GRAND TOTAL</b>				<b>192,032.46</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security considered under Net Current Assets (Rs. In Lakhs)	% of Value of security considered	Total amount due including interest (Rs. In Lakhs)
INE217K07B19	14% Reliance Home Finance (MD 31/10/2019) - Matured #	2,487.50	1.30%	10,427.05

Due to credit event (Default of debt servicing by Altico Capital India Limited (ACIL) on Sep 13, 2019, securities of ACIL have been segregated from the scheme's portfolio w.e.f. Sep 25, 2019

Nippon India Ultra Short Duration Fund-Segregated Portfolio 1

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE587O07156	10.5% Altico Capital India Limited **#	FITCH D	750	1,489.76	50.00%
<b>Subtotal</b>				<b>1,489.76</b>	<b>50.00%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>1,489.76</b>	<b>50.00%</b>
<b>Net Current Assets</b>				<b>1,490.02</b>	<b>50.00%</b>
<b>GRAND TOTAL</b>				<b>2,979.78</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
# Securities classified as below investment grade or default

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security considered under Net Current Assets (Rs. In Lakhs)	% of Value of security considered under Net Current Assets to Net Assets	Total amount due including interest (Rs. In Lakhs)
INES7007149	10.5% Altico Capital India Ltd Sr 10A NCD(26/9/19) - Matured	1,490.01	50.00%	7,420.78

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	6,300,976	23,496.34	9.70%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	1,100,075	23,178.03	9.57%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	775,000	22,685.03	9.37%
INE358A01014	Abbott India Limited	Pharmaceuticals	122,809	19,304.29	7.97%
INE059A01026	Cipla Limited	Pharmaceuticals	4,800,000	19,300.86	7.97%
INE406A01037	Aurobindo Pharma Limited	Pharmaceuticals	2,970,000	15,013.35	6.20%
INE540L01014	Aikem Laboratories Limited	Pharmaceuticals	556,042	14,598.88	6.03%
INE594H01019	Thyrocare Technologies Limited	Healthcare Services	2,450,886	14,373.22	5.94%
INE061F01013	Fortis Healthcare Limited	Healthcare Services	9,000,490	13,865.25	5.73%
INE059A01010	Seroft India Limited	Pharmaceuticals	180,000	13,127.67	5.42%
INE398R01022	Syngene International Limited	Pharmaceuticals	4,000,000	12,016.00	4.96%
INE326A01037	Lupin Limited	Pharmaceuticals	1,800,025	11,520.16	4.76%
INE376G01013	Biocon Limited	Pharmaceuticals	3,507,778	10,063.82	4.16%
INE410P01011	Narayana Hrudayalaya Limited	Healthcare Services	2,650,502	8,644.73	3.65%
INE010B01027	Cedlis Healthcare Limited	Pharmaceuticals	2,535,000	6,566.26	2.71%
INE87D01024	Indoco Remedies Limited	Pharmaceuticals	2,181,235	5,021.20	2.07%
INE685A01028	Torrent Pharmaceuticals Limited	Pharmaceuticals	222,000	4,773.67	1.97%
INE259B01022	FDC Limited	Pharmaceuticals	1,397,705	3,279.02	1.35%
INE075D01017	Healthcare Global Enterprises Limited	Healthcare Services	1,047,962	1,164.29	0.48%
<b>Subtotal</b>				<b>242,192.01</b>	<b>100.01%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>242,192.01</b>	<b>100.01%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				<b>349.89</b>	<b>0.14%</b>
<b>Total</b>				<b>349.89</b>	<b>0.14%</b>
<b>OTHERS</b>					
<b>Cash Margin - Derivatives</b>				<b>635.00</b>	<b>0.26%</b>
<b>Cash Margin - CCIL</b>				<b>0.77</b>	<b>0.00%</b>
<b>Total</b>				<b>635.77</b>	<b>0.26%</b>
<b>Net Current Assets</b>				<b>(1,070.84)</b>	<b>-0.41%</b>
<b>GRAND TOTAL</b>				<b>242,196.93</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE397D01024	Bharti Airtel Limited	Telecom - Services	170,925	894.79	10.22%
INE154A01025	ITC Limited	Consumer Non Durables	393,000	776.37	8.86%
INE586B01010	Maruti Suzuki India Limited	Auto	8,000	502.65	5.74%
INE021A01026	Asian Paints Limited	Consumer Non Durables	26,000	467.47	5.34%
INE647D01011	Aditya Birla Fashion and Retail Limited	Retailing	150,000	377.16	4.31%
INE849A01020	Trent Limited	Retailing	47,000	346.54	3.96%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	100,000	346.15	3.95%
INE854D01024	United Spirits Limited	Consumer Non Durables	50,000	343.18	3.92%
INE101A01026	Mahindra & Mahindra Limited	Auto	70,000	319.94	3.65%
INE280A01028	Titan Company Limited	Consumer Durables	25,000	313.63	3.58%
INE91701010	Bajaj Auto Limited	Auto	10,000	289.00	3.30%
INE264A01014	GlaxoSmithKline Consumer Healthcare Limited	Consumer Non Durables	3,000	283.35	3.24%
INE312H01016	INOX Leisure Limited	Media & Entertainment	60,000	257.31	2.94%
INE158A01026	Hero MotoCorp Limited	Auto	12,000	246.21	2.81%
INE88F01025	United Breweries Limited	Consumer Non Durables	19,600	244.15	2.79%
INE938N01012	Dixon Technologies (India) Limited	Consumer Durables	6,000	229.68	2.62%
INE016A01026	Dabur India Limited	Consumer Non Durables	40,600	201.42	2.30%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	140,000	189.00	2.16%
INE54L01014	Alkem Laboratories Limited	Pharmaceuticals	7,000	183.79	2.10%
INE49801023	TVS Motor Company Limited	Auto	40,000	174.28	1.99%
INE427F01016	Chalet Hotels Limited	Hotels, Resorts And Other Recreational Activities	50,575	166.14	1.90%
INE226A01021	Voltaas Limited	Consumer Durables	22,500	152.72	1.74%
INE216A01030	Britannia Industries Limited	Consumer Non Durables	5,000	148.51	1.70%
INE259A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	10,000	128.54	1.47%
INE548C01032	Emami Limited	Consumer Non Durables	50,000	128.28	1.46%
INE778U01029	TCNS Clothing Co. Limited	Textile Products	20,000	119.74	1.37%
INE646L01027	InterGlobe Aviation Limited	Transportation	9,000	117.00	1.34%
INE798D01010	Zyklus Wellness Limited	Consumer Non Durables	6,466	94.25	1.08%
INE239A01016	Nestle India Limited	Consumer Non Durables	500	78.83	0.90%
<b>Subtotal</b>				<b>8,120.88</b>	<b>92.74%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>8,120.88</b>	<b>92.74%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				<b>619.69</b>	<b>7.08%</b>
<b>Total</b>				<b>619.69</b>	<b>7.08%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				<b>0.05</b>	<b>0.00%</b>
<b>Total</b>				<b>0.05</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>18.46</b>	<b>0.18%</b>
<b>GRAND TOTAL</b>				<b>8,735.23</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE004A01034	HDFC Bank Limited	Banks	1,426,951	16,804.49	5.69%
INE090A01021	ICICI Bank Limited	Banks	2,802,534	13,935.60	4.71%
INE009A01021	Infosys Limited	Software	1,528,963	11,187.42	3.78%
INE002A01018	Reliance Industries Limited	Petroleum Products	799,154	10,618.36	3.59%
INE230A01034	Axis Bank Limited	Banks	1,053,691	7,555.97	2.56%
INE001A01036	Housing Development Finance Corporation Limited	Finance	301,309	6,555.73	2.22%
INE397D01024	Bharti Airtel Limited	Telecom - Services	1,166,724	6,107.80	2.07%
INE062A01020	State Bank of India	Banks	1,846,982	5,596.36	1.89%
INE154A01025	ITC Limited	Consumer Non Durables	2,498,898	4,956.57	1.67%
INE140A01033	Cholamandlam Financial Holdings Limited	Finance	890,804	4,518.52	1.53%
INE918D01018	Bajaj Finserv Limited	Finance	49,989	4,433.87	1.50%
INE296A01024	Bajaj Finance Limited	Finance	93,307	4,166.95	1.41%
INE196A01026	Marico Limited	Consumer Non Durables	1,244,518	3,718.00	1.26%
INE690C01036	Tech Mahindra Limited	Software	496,399	3,692.21	1.25%
INE245A01021	Tata Power Company Limited	Power	6,968,481	3,263.62	1.10%
INE200M01013	Varun Beverages Limited	Consumer Non Durables	393,937	3,203.10	1.08%
INE647001011	Aditya Birla Fashion and Retail Limited	Retailing	1,254,588	3,154.03	1.07%
INE860A01027	HCL Technologies Limited	Software	546,516	2,920.31	0.99%
INE4140D1012	Muthoot Finance Limited	Finance	322,589	2,939.59	0.98%
INE94L01017	AU Small Finance Bank Limited	Banks	238,488	2,773.38	0.94%
INE465A01025	Bharat Forge Limited	Industrial Products	602,671	2,624.03	0.89%
INE825A01012	Vardhman Textiles Limited	Textiles - Cotton	247,348	2,610.02	0.88%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	89,654	2,606.70	0.88%
INE290A01028	Titan Company Limited	Consumer Durables	207,786	2,511.86	0.85%
INE019A01030	Larsen & Toubro Limited	Construction Project	208,717	2,478.62	0.84%
INE774D01024	Mahindra & Mahindra Financial Services Limited	Finance	719,978	2,471.32	0.84%
INE264A01014	GleasonKline Consumer Healthcare Limited	Consumer Non Durables	24,942	2,365.75	0.80%
INE253A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	1,707,708	2,305.41	0.78%
INE912A01025	ACC Limited	Cement	166,356	2,197.31	0.74%
INE494B01023	TVS Motor Company Limited	Auto	476,265	2,075.09	0.70%
INE589A01014	NFLC India Limited	Power	3,410,611	2,044.66	0.69%
INE326A01037	Lupin Limited	Pharmaceuticals	305,437	1,961.20	0.66%
INE01F01013	Fortis Healthcare Limited	Healthcare Services	1,237,860	1,922.33	0.65%
INE91701010	Bajaj Auto Limited	Auto	65,416	1,890.52	0.64%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	545,715	1,888.99	0.64%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	430,971	1,837.44	0.62%
INE191H01014	PVR Limited	Media & Entertainment	88,987	1,695.05	0.57%
INE010V01017	L&T Technology Services Limited	Software	103,521	1,684.40	0.57%
INE775A01035	Motherson Sumi Systems Limited	Auto Ancillaries	1,604,230	1,662.78	0.56%
INE74K01010	CredifAccess Gramen Limited	Finance	187,711	1,580.34	0.53%
INE540U01014	Bandhan Bank Limited	Banks	406,706	1,559.72	0.53%
INE640A01024	United Spirits Limited	Consumer Non Durables	222,739	1,523.77	0.52%
INE209A01029	Ashok Leyland Limited	Auto	2,144,676	1,499.13	0.51%
INE726G01019	ICICI Prudential Life Insurance Company Limited	Finance	311,520	1,468.51	0.50%
INE136B01020	Cyient Limited	Software	345,749	1,467.88	0.50%
INE090D01010	Obor Realty Limited	Construction	286,228	1,459.22	0.49%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	113,221	1,400.15	0.47%
INE685A01028	Torrent Pharmaceuticals Limited	Pharmaceuticals	64,283	1,382.28	0.47%
INE438A01022	Apollo Tyres Limited	Auto Ancillaries	920,035	1,313.81	0.44%
INE134E01011	Power Finance Corporation Limited	Finance	1,200,000	1,313.40	0.44%
INE398R01022	Syngene International Limited	Pharmaceuticals	428,845	1,285.85	0.44%
INE111A01025	Container Corporation of India Limited	Transportation	248,448	1,266.22	0.43%
INE237A01028	Kotak Mahindra Bank Limited	Banks	76,797	1,244.38	0.42%
INE780C01023	JM Financial Limited	Finance	1,153,482	1,219.24	0.41%
INE044A01038	Sun Pharmaceutical Industries Limited	Pharmaceuticals	316,010	1,178.40	0.40%
INE125A01019	GAIL (India) Limited	Gas	1,066,170	1,113.08	0.38%
INE059A01026	Cipla Limited	Pharmaceuticals	249,327	1,002.54	0.34%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	823,324	938.59	0.32%
INE103A01014	Mangalore Refinery and Petrochemicals Limited	Petroleum Products	2,199,796	835.92	0.28%
INE038A01029	Hindalco Industries Limited	Non - Ferrous Metals	448,249	698.82	0.24%
INE64L01027	InterGlobe Aviation Limited	Transportation	49,152	639.00	0.22%
INE081A01012	Tata Steel Limited	Ferrous Metals	154,090	588.24	0.20%
INE285B01017	Spicejet Limited	Transportation	560,151	466.89	0.16%
INE00M201021	Sterling And Wilson Solar Limited	Construction Project	192,299	319.99	0.11%
<b>Subtotal</b>				<b>191,592.23</b>	<b>64.82%</b>
<b>(b) UNLISTED</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>191,592.23</b>	<b>64.82%</b>
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE001A07R28	7.28% Housing Development Finance Corporation Limited **	CRISIL AAA	750	7,566.72	2.56%
INE414G07C40	8.75% Muthoot Finance Limited **	CRISIL AAA	600,000	6,006.41	2.03%
INE205A01719	8.2% Vedanta Limited **	CRISIL AA	500	5,060.11	1.72%
INE020B08C3	7.09% REC Limited	CRISIL AAA	500	5,027.54	1.70%
INE115A07OJ7	7.45% LIC Housing Finance Limited **	CRISIL AAA	500	5,020.48	1.70%
INE091A08149	9.5% Nirma Limited **	CRISIL AA	450	4,497.43	1.52%
INE001A073D3	7.21% Housing Development Finance Corporation Limited	CRISIL AAA	400	4,023.56	1.36%
INE261F08A1L	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	250	2,570.31	0.87%
INE44L08342	8.12% Nabh Power Limited **	ICRA AAA(CE)	250	2,544.22	0.86%
INE002A08500	7.17% Reliance Industries Limited	CRISIL AAA	250	2,532.18	0.86%
INE020B08955	8.36% REC Limited	CRISIL AAA	250	2,530.56	0.86%
INE134E08K22	7.35% Power Finance Corporation Limited	CRISIL AAA	150	1,520.51	0.51%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	116	1,201.41	0.41%
INE572E09437	7.77% PNB Housing Finance Limited **	CARE AA+	100	985.81	0.33%
INE020B08BD5	8.83% REC Limited **	CRISIL AAA	52	539.22	0.18%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	33	340.62	0.12%
<b>Zero Coupon Bonds</b>					
INE041007027	EMBASSY OFFICE PARK REIT **	CRISIL AAA	500	5,162.44	1.75%
INE041007019	EMBASSY OFFICE PARK REIT **	CRISIL AAA	300	3,279.63	1.11%
<b>Subtotal</b>				<b>60,429.16</b>	<b>20.49%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
INE058915056	Indian Receivable Trust 18 **	CARE A(SO)	550	4,275.64	1.45%
<b>Subtotal</b>				<b>4,275.64</b>	<b>1.45%</b>
<b>Total</b>				<b>64,704.80</b>	<b>21.90%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				<b>26,388.41</b>	<b>8.93%</b>
<b>Commercial Paper</b>					
INE002A14E43	Reliance Industries Limited **	CARE A1+	1,000	4,742.73	1.60%
<b>Total</b>				<b>31,131.14</b>	<b>10.53%</b>
<b>Exchange Traded Funds</b>					
INF204KB15D0	Nippon India ETF Sensex Next 50		3,368,092	1,011.77	0.34%
<b>Total</b>				<b>1,011.77</b>	<b>0.34%</b>
<b>OTHERS</b>					
<b>Cash Margin - Derivatives</b>				<b>11,600.00</b>	<b>3.92%</b>
<b>Cash Margin - CCIL</b>				<b>0.77</b>	<b>0.00%</b>
<b>Total</b>				<b>11,600.77</b>	<b>3.92%</b>
<b>Net Current Assets</b>				<b>(4,473.91)</b>	<b>-1.51%</b>
<b>GRAND TOTAL</b>				<b>295,572.80</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities  
\$ Less Than 0.01% of NAV

Details of Stock Future / Index Future

Long/Short	Name of the Instrument	Industry	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
Short	Nifty 50 Index_26/03/2020	Index	82575	9226.41	3.11%
Short	Bank Nifty Index_26/03/2020	Index	19720	5729.43	1.94%
Short	HDFC Bank Limited_26/03/2020	Banks	309000	3634.77	1.23%
Short	ICICI Bank Limited_26/03/2020	Banks	629750	3125.76	1.06%
Short	Infosys Limited_26/03/2020	Software	339600	2473.42	0.84%
Short	Hindustan Unilever Limited_26/03/2020	Consumer Non Durables	109500	2382.34	0.81%
Short	Reliance Industries Limited_26/03/2020	Petroleum Products	176500	2340.3	0.79%
Short	Axis Bank Limited_26/03/2020	Banks	258000	1793.36	0.61%
Short	Housing Development Finance Corporation Limited_26/03/2020	Finance	71500	1555.13	0.53%
Short	Bharti Airtel Limited_26/03/2020	Telecom - Services	277650	1450.03	0.49%
Short	State Bank of India_26/03/2020	Banks	438000	1325.39	0.45%
Short	Bajaj Finserv Limited_26/03/2020	Finance	11625	1046.42	0.35%
Short	Bajaj Finance Limited_26/03/2020	Finance	22250	991.57	0.34%
Short	ITC Limited_26/03/2020	Consumer Non Durables	501600	686.9	0.23%
Short	Tech Mahindra Limited_26/03/2020	Software	117600	859.01	0.29%
Short	Marico Limited_26/03/2020	Consumer Non Durables	236600	706.37	0.24%

Short	HCL Technologies Limited_26/03/2020	Software	130200	695.85	0.24%
Short	Muthoot Finance Limited_26/03/2020	Finance	76500	671.71	0.23%
Short	Bharat Forge Limited_26/03/2020	Industrial Products	143000	616.63	0.21%
Short	Titan Company Limited_26/03/2020	Consumer Durables	48000	600.58	0.20%
Short	Tata Power Company Limited_26/03/2020	Power	1287000	595.24	0.20%
Short	Larsen & Toubro Limited_26/03/2020	Construction Project	49500	585.96	0.20%
Short	Mahindra & Mahindra Financial Services Limited_26/03/2020	Finance	171200	581.91	0.20%
Short	ACC Limited_26/03/2020	Cement	39600	521.29	0.18%
Short	TVS Motor Company Limited_26/03/2020	Auto	113400	475.15	0.16%
Short	Dr. Reddy's Laboratories Limited_26/03/2020	Pharmaceuticals	15250	446.08	0.15%
Short	Bharat Petroleum Corporation Limited_26/03/2020	Petroleum Products	102600	432.41	0.15%
Short	Motherson Sumi Systems Limited_26/03/2020	Auto Ancillaries	380000	383.36	0.13%
Short	United Spirits Limited_26/03/2020	Consumer Non Durables	52500	358.94	0.12%
Short	Ashok Leyland Limited_26/03/2020	Auto	504000	352.04	0.12%
Short	Torrent Pharmaceuticals Limited_26/03/2020	Pharmaceuticals	15000	321.21	0.11%
Short	Power Finance Corporation Limited_26/03/2020	Finance	285200	312.01	0.11%
Short	Apollo Tyres Limited_26/03/2020	Auto Ancillaries	219000	304.52	0.10%
Short	PVR Limited_26/03/2020	Media & Entertainment	16400	303.21	0.10%
Short	Kotak Mahindra Bank Limited_26/03/2020	Banks	18000	291.65	0.10%
Short	Lupin Limited_26/03/2020	Pharmaceuticals	44800	286.74	0.10%
Short	Sun Pharmaceutical Industries Limited_26/03/2020	Pharmaceuticals	75000	279.04	0.09%
Short	GAIL (India) Limited_26/03/2020	Gas	250698	261.6	0.09%
Short	Bajaj Auto Limited_26/03/2020	Auto	9250	256.3	0.09%
Short	Cipla Limited_26/03/2020	Pharmaceuticals	58650	234.69	0.08%
Short	Vedanta Limited_26/03/2020	Non - Ferrous Metals	186000	215.7	0.07%
Short	Hindalco Industries Limited_26/03/2020	Non - Ferrous Metals	105000	163.43	0.06%
Short	ICI Prudential Life Insurance Company Limited_26/03/2020	Finance	34500	161.41	0.06%
Short	InterGlobe Aviation Limited_26/03/2020	Transportation	11700	150.22	0.05%
Short	Tata Steel Limited_26/03/2020	Ferrous Metals	39000	148.36	0.05%



## Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN0020190016	7.27% Government of India	SOVEREIGN	29,267,200	30,748.73	37.29%
IN0020180454	7.26% Government of India	SOVEREIGN	22,500,000	23,480.44	28.47%
IN0020150093	7.59% Government of India	SOVEREIGN	7,500,000	7,954.71	9.85%
IN0020150028	7.85% Government of India	SOVEREIGN	4,000,000	4,362.16	5.39%
IN3120180085	8.42% State Government Securities	SOVEREIGN	2,500,000	2,675.39	3.34%
IN0020170174	7.17% Government of India	SOVEREIGN	500,000	519.05	0.63%
IN3320140285	8.71% State Government Securities	SOVEREIGN	200,000	205.00	0.25%
IN0020170026	6.79% Government of India	SOVEREIGN	100,000	101.79	0.12%
IN0020150044	8.13% Government of India	SOVEREIGN	50,000	57.77	0.07%
	<b>Non Convertible Debentures</b>				
INE053F07BY5	7.55% Indian Railway Finance Corporation Limited **	CRISIL AAA	150	1,539.05	1.87%
INE002A08542	8.95% Reliance Industries Limited **	CRISIL AAA	100	1,086.24	1.32%
INE053F07BX7	7.55% Indian Railway Finance Corporation Limited	CRISIL AAA	100	1,026.24	1.24%
INE948E08136	8.15% NHPC Limited **	CARE AAA	22	235.61	0.29%
INE891K08042	8.5% Axis Finance Limited **	CRISIL AAA	1	10.12	0.01%
	<b>Subtotal</b>			<b>74,062.24</b>	<b>89.74%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>74,062.24</b>	<b>89.74%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			10,897.50	13.21%
	<b>Total</b>			<b>10,897.50</b>	<b>13.21%</b>
	<b>OTHERS</b>				
	Cash Margin - CCL			12.86	0.02%
	<b>Total</b>			<b>12.86</b>	<b>0.02%</b>
	<b>Net Current Assets</b>			<b>(2,444.71)</b>	<b>-2.97%</b>
	<b>GRAND TOTAL</b>			<b>82,467.89</b>	<b>100.00%</b>

\*\* Non Traded Securities/ Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE040A01034	HDFC Bank Limited	Banks	5,700,338	67,130.03	6.89%
INE062A01020	State Bank of India	Banks	22,000,000	66,660.00	6.84%
INE090A01021	ICICI Bank Limited	Banks	12,500,000	62,156.25	6.38%
INE018A01030	Larsen & Toubro Limited	Construction Project	4,400,000	52,252.20	5.36%
INE230A01034	Axis Bank Limited	Banks	6,600,000	46,021.80	4.72%
INE647001011	Aditya Birla Fashion and Retail Limited	Retailing	16,586,401	41,688.21	4.28%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	30,000,000	40,500.00	4.16%
INE000A01021	Infosys Limited	Software	5,500,694	40,248.58	4.13%
INE473A01011	Linde India Limited	Chemicals	5,423,127	35,342.52	3.63%
INE154A01025	ITC Limited	Consumer Non Durables	17,000,672	33,584.83	3.45%
INE849A01020	Trent Limited	Retailing	4,333,507	31,946.61	3.28%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	1,500,000	31,604.25	3.24%
INE397D01024	Bharti Airtel Limited	Telecom - Services	5,221,000	27,331.94	2.81%
INE025A01039	Bank of Baroda	Banks	30,000,000	22,860.00	2.35%
INE071A01010	Honeywell Automation India Limited	Industrial Capital Goods	67,663	22,391.52	2.30%
INE230A01023	EIH Limited	Hotels, Resorts And Other Recreational Activities	15,813,152	20,849.64	2.14%
INE465A01025	Bharat Forge Limited	Industrial Products	4,500,999	19,597.35	2.01%
INE155A01022	Tata Motors Limited	Auto	15,000,000	19,342.50	1.99%
INE180A01020	Max Financial Services Limited	Finance	3,000,000	17,319.00	1.78%
INE081A01012	Tata Steel Limited	Ferrous Metals	4,500,254	17,179.72	1.76%
INE717A01029	Kennametal India Limited	Industrial Capital Goods	1,623,965	16,230.72	1.67%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	4,500,000	15,576.75	1.60%
INE878A01011	GE Power India Limited	Industrial Capital Goods	2,168,933	15,255.19	1.57%
INE360B01010	VRL Logistics Limited	Transportation	6,200,335	14,266.97	1.46%
INE208A01029	Ashok Leyland Limited	Auto	20,000,000	13,980.00	1.43%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	3,000,000	12,790.50	1.31%
INE298A01020	Cummins India Limited	Industrial Products	2,367,780	12,098.17	1.24%
INE117A01022	ABB India Limited	Industrial Capital Goods	1,016,656	12,050.93	1.24%
INE468B01024	Shoppers Stop Limited	Retailing	3,150,865	11,973.28	1.23%
INE854D01024	United Spirits Limited	Consumer Non Durables	1,500,000	10,295.25	1.06%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	9,000,000	9,517.50	0.98%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	2,500,000	9,322.50	0.96%
INE386A01015	Vesuvius India Limited	Industrial Products	776,923	8,923.35	0.92%
INE200A01026	GE T&D India Limited	Industrial Capital Goods	7,339,535	8,844.14	0.91%
INE152M01016	Triveni Turbine Limited	Industrial Capital Goods	9,248,951	8,795.75	0.90%
INE134E01011	Power Finance Corporation Limited	Finance	6,805,558	7,448.68	0.76%
INE340A01012	Bata Corporation Limited	Cement	1,059,911	7,340.41	0.75%
INE838M01018	Schneider Electric Infrastructure Limited	Industrial Capital Goods	7,565,465	7,092.62	0.73%
INE768P01016	Mahindra Logistics Limited	Transportation	1,501,433	5,558.30	0.57%
INE427F01016	Chalet Hotels Limited	Hotels, Resorts And Other Recreational Activities	1,589,874	5,222.74	0.54%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	2,534,119	5,006.15	0.51%
INE70AP01017	Cochin Shipyard Limited	Industrial Capital Goods	1,435,514	4,864.86	0.50%
INE059A01026	Cipla Limited	Pharmaceuticals	1,200,000	4,825.20	0.50%
INE498B01023	TVS Motor Company Limited	Auto	1,105,721	4,817.63	0.49%
INE442H01029	Ashoka Buldoon Limited	Construction Project	5,082,458	4,592.00	0.47%
INE011A01036	Housing Development Finance Corporation Limited	Finance	175,000	3,807.56	0.39%
INE478A01014	Canara Bank	Banks	2,500,000	3,592.50	0.37%
INE510A01028	Engineers India Limited	Construction Project	4,944,683	3,461.28	0.36%
INE998B01013	Sanghi Industries Limited	Cement	7,539,440	2,454.09	0.25%
INE07701011	ABB Power Products and Systems India Limited	Industrial Capital Goods	203,391	2,176.28	0.22%
INE002A01018	Ranbaxy Industries Limited	Petroleum Products	100,000	1,328.65	0.14%
INE665A01028	Torrent Pharmaceuticals Limited	Pharmaceuticals	15,223	327.34	0.03%
<b>Subtotal</b>				<b>969,884.27</b>	<b>99.56%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>969,884.27</b>	<b>99.56%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				3,307.53	0.34%
<b>Total</b>				<b>3,307.53</b>	<b>0.34%</b>
<b>OTHERS</b>					
<b>Cash Margin - Derivatives</b>				500.00	0.05%
<b>Cash Margin - CCIL</b>				1.96	0.00%
<b>Total</b>				<b>501.96</b>	<b>0.05%</b>
<b>Net Current Assets</b>				<b>665.10</b>	<b>0.05%</b>
<b>GRAND TOTAL</b>				<b>974,358.86</b>	<b>100.00%</b>

\*\* Non Traded Securities/liquid Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN0020100015	7.8% Government of India <b>Non Convertible Debentures</b>	SOVEREIGN	85,000,000	85,362.87	3.02%
INE001A07QD7	1.51% Housing Development Finance Corporation Limited **	CRISIL AAA	100	10,023.72	0.35%
INE001A07QB1	1.5% Housing Development Finance Corporation Limited **	CRISIL AAA	88	8,837.48	0.31%
INE134E0BQ5	8.83% Power Finance Corporation Limited **	CRISIL AAA	750	7,507.27	0.27%
INE001A07QF2	7.78% Housing Development Finance Corporation Limited	CRISIL AAA	50	5,006.49	0.18%
INE115A07NX0	8.45% LIC Housing Finance Limited **	CARE AAA	500	5,004.01	0.18%
INE027E07B40	8.81% L&T Finance Limited **	CARE AAA	500	5,003.74	0.18%
INE020B0823	8.87% REC Limited **	CRISIL AAA	331	3,311.01	0.12%
INE261F08477	8.15% National Bank For Agriculture and Rural Development **	CRISIL AAA	200	2,000.40	0.07%
	<b>Subtotal</b>			<b>132,058.00</b>	<b>4.68%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitized Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>132,058.00</b>	<b>4.68%</b>
	<b>Money Market Instruments</b>				
	<b>Bill Rediscounting</b>				
	Kotak Mahindra Bank Limited **	UNRATED		9,997.01	0.35%
	<b>Certificate of Deposit</b>				
INE667A16GW7	Syndicate Bank **	FITCH A1+	55,000	54,387.63	1.92%
INE434A1QD7	Andhra Bank **	CARE A1+	50,000	49,552.00	1.75%
INE029A18B79	Bank of Baroda **	FITCH A1+	50,000	49,527.35	1.75%
INE092T16N18	IDFC First Bank Limited **	CRISIL A1+	50,000	49,398.30	1.75%
INE238A164T0	Axis Bank Limited **	ICRA A1+	45,000	44,602.38	1.58%
INE238A162U2	Axis Bank Limited **	CRISIL A1+	40,000	39,555.72	1.40%
INE059A16F66	IndusInd Bank Limited **	CRISIL A1+	35,000	34,801.57	1.28%
INE095A16H10	IndusInd Bank Limited **	CRISIL A1+	25,000	24,685.70	0.87%
INE092T16N14	IDFC First Bank Limited	ICRA A1+	20,000	19,747.12	0.70%
INE092T16MP0	IDFC First Bank Limited **	ICRA A1+	15,000	14,948.80	0.53%
INE238A162L3	Axis Bank Limited	ICRA A1+	10,000	9,995.82	0.35%
INE048L16759	AU Small Finance Bank Limited **	CRISIL A1+	10,000	9,981.87	0.35%
INE095A16D14	IndusInd Bank Limited **	CRISIL A1+	10,000	9,967.48	0.35%
INE238A163S4	Axis Bank Limited	CRISIL A1+	10,000	9,865.77	0.35%
INE237A167L1	Kotak Mahindra Bank Limited	CRISIL A1+	7,500	7,488.95	0.27%
INE059F16556	Small Finance Dev Bank of India **	CRISIL A1+	7,500	7,484.76	0.27%
INE095A16F79	IndusInd Bank Limited **	CRISIL A1+	7,500	7,441.07	0.26%
INE090A16477	ICICI Bank Limited **	ICRA A1+	6,500	6,492.69	0.23%
INE090A163T9	ICICI Bank Limited **	ICRA A1+	5,000	4,997.19	0.18%
INE095A162C9	IndusInd Bank Limited **	CRISIL A1+	5,000	4,997.15	0.18%
INE092T16K94	IDFC First Bank Limited **	ICRA A1+	5,000	4,986.53	0.18%
INE014E16B83	Export Import Bank of India **	CRISIL A1+	5,000	4,981.90	0.18%
INE040A16C64	HDFC Bank Limited **	CARE A1+	2,500	2,498.25	0.09%
INE261F16371	National Bank For Agriculture and Rural Development **	CRISIL A1+	1,000	998.32	0.04%
	<b>Commercial Paper</b>				
INE002A14E65	Reliance Industries Limited **	CRISIL A1+	20,000	99,787.70	3.53%
INE261F14G12	National Bank For Agriculture and Rural Development **	ICRA A1+	19,500	97,014.94	3.43%
INE73E14690	NTPC Limited **	CRISIL A1+	19,000	94,331.96	3.34%
INE178A14FE0	Chennai Petroleum Corporation Limited **	CRISIL A1+	16,000	79,977.38	2.83%
INE73E14658	NTPC Limited **	ICRA A1+	14,000	69,717.83	2.47%
INE870D14C53	National Fertilizers Limited **	ICRA A1+	12,000	59,841.96	2.12%
INE870D14C07	National Fertilizers Limited **	ICRA A1+	12,000	59,780.70	2.11%
INE205A14UH3	Vedanta Limited **	CRISIL A1+	11,000	54,841.99	1.94%
INE205A14B29	Aditya Birla Limited **	CARE A1+	10,000	49,899.25	1.77%
INE438A14H3	Apollo Tyres Limited **	CRISIL A1+	10,000	49,858.60	1.76%
INE261F14G44	National Bank For Agriculture and Rural Development **	ICRA A1+	10,000	49,817.35	1.76%
INE018A14H5	Larsen & Toubro Limited **	ICRA A1+	10,000	49,813.80	1.76%
INE001A14U7	Housing Development Finance Corporation Limited	CRISIL A1+	8,400	41,994.04	1.49%
INE085A14G55	Chambal Fertilizers & Chemicals Limited **	ICRA A1+	8,000	39,982.36	1.41%
INE257A14268	Bharat Heavy Electricals Limited **	CARE A1+	8,000	39,638.32	1.40%
INE018E14OH6	SBI Cards & Payment Services Limited **	CRISIL A1+	7,000	34,911.03	1.24%
INE205A14UW2	Vedanta Limited **	CRISIL A1+	7,000	34,622.98	1.22%
INE110L14M20	Reliance Jio Infocomm Limited **	CARE A1+	6,000	29,995.62	1.06%
INE018A14H19	Larsen & Toubro Limited	CRISIL A1+	6,000	29,922.11	1.06%
INE763G14H06	ICICI Securities Limited **	CRISIL A1+	6,000	29,892.69	1.06%
INE001A14W6	Housing Development Finance Corporation Limited	CRISIL A1+	6,000	29,646.69	1.05%
INE957H14D4	Hero FinCorp Limited **	CRISIL A1+	5,000	24,927.93	0.88%
INE242A14PE3	Indian Oil Corporation Limited **	ICRA A1+	5,000	24,858.00	0.88%
INE094A14F47	Hindustan Petroleum Corporation Limited **	CRISIL A1+	5,000	24,824.80	0.88%
INE110L14NH7	Reliance Jio Infocomm Limited **	CRISIL A1+	5,000	24,750.48	0.88%
INE002A14EC9	Reliance Industries Limited **	CRISIL A1+	5,000	24,729.75	0.87%
INE242A14PP9	Indian Oil Corporation Limited **	ICRA A1+	5,000	24,711.68	0.87%
INE087H14777	Baladr Chand Investments Pvt Limited **	ICRA A1+	5,000	24,689.63	0.87%
INE110L14NS4	Reliance Jio Infocomm Limited **	CARE A1+	5,000	24,662.00	0.87%
INE763G14H16	ICICI Securities Limited **	CRISIL A1+	5,000	24,659.33	0.87%
INE220D14ME9	Manappuram Finance Limited **	CRISIL A1+	5,000	24,621.28	0.87%
INE110L14MS6	Reliance Jio Infocomm Limited **	CARE A1+	4,100	20,464.28	0.72%
INE242A14OW8	Indian Oil Corporation Limited **	ICRA A1+	4,000	19,997.18	0.71%
INE498L14AD2	L&T Finance Holdings Limited **	ICRA A1+	4,000	19,942.28	0.71%
INE019A14IT8	JSW Steel Limited **	CARE A1+	4,000	19,753.94	0.70%
INE087H14B19	Baladr Chand Investments Pvt Limited **	ICRA A1+	4,000	19,629.98	0.69%
INE752E14B85	Power Grid Corporation of India Limited **	CRISIL A1+	3,300	16,442.15	0.58%
INE67K14933	Aditya Birla Capital Limited **	ICRA A1+	3,000	14,990.97	0.53%
INE018E14NC8	SBI Cards & Payment Services Limited **	CRISIL A1+	3,000	14,968.77	0.53%
INE085A14GN6	Chambal Fertilizers & Chemicals Limited **	ICRA A1+	3,000	14,960.46	0.53%
INE205A14U1	Vedanta Limited **	CRISIL A1+	3,000	14,959.40	0.53%
INE205A14V46	Vedanta Limited **	CRISIL A1+	3,000	14,801.63	0.52%
INE027A14638	Rashtria Chemicals and Fertilizers Limited **	ICRA A1+	2,600	12,998.02	0.46%
INE020B14607	REC Limited **	CRISIL A1+	2,500	12,494.70	0.44%
INE027A14729	Rashtria Chemicals and Fertilizers Limited **	ICRA A1+	2,200	10,884.67	0.39%
INE70H14CV5	Barclays Investments & Loans (India) Private Limited **	ICRA A1+	2,000	9,998.39	0.35%
INE371K14910	TATA Realty & Infrastructure Limited **	CRISIL A1+	2,000	9,996.38	0.35%
INE089C14964	Sterite Technologies Limited **	CRISIL A1+	2,000	9,978.70	0.35%
INE085A14G04	Chambal Fertilizers & Chemicals Limited **	CRISIL A1+	2,000	9,966.34	0.35%
INE90L14621	Alembic Pharmaceuticals Limited **	CRISIL A1+	2,000	9,965.91	0.35%
INE90L14647	Alembic Pharmaceuticals Limited **	CRISIL A1+	2,000	9,961.18	0.35%
INE090L14276	Birla Group Holdings Private Limited **	CRISIL A1+	2,000	9,955.90	0.35%
INE257A14276	Bharat Heavy Electricals Limited **	CARE A1+	2,000	9,955.90	0.35%
INE242A14PH6	Indian Oil Corporation Limited **	ICRA A1+	2,000	9,940.15	0.35%
INE89H14EF3	TV18 Broadcast Limited **	CARE A1+	2,000	9,902.42	0.35%
INE667F14FB7	Sundaram Home Finance Limited **	CRISIL A1+	2,000	9,898.47	0.35%
INE89H14E17	TV18 Broadcast Limited **	CARE A1+	2,000	9,885.01	0.35%
INE870H14JG4	Network18 Media & Investments Limited **	CARE A1+	2,000	9,885.01	0.35%
INE403D14264	Bharti Telecom Limited **	CRISIL A1+	1,500	7,465.76	0.26%
INE870H14JF6	Network18 Media & Investments Limited **	CARE A1+	1,500	7,426.82	0.26%
INE331A14JL2	The Ramco Cements Limited **	CRISIL A1+	1,000	4,991.98	0.18%
INE261F14FN4	National Bank For Agriculture and Rural Development	ICRA A1+	500	2,495.78	0.09%
INE115A14B79	LIC Housing Finance Limited **	CRISIL A1+	500	2,491.77	0.09%
INE89H14EE5	TV18 Broadcast Limited **	CARE A1+	500	2,476.41	0.09%
INE89H14EH9	TV18 Broadcast Limited **	CARE A1+	500	2,470.86	0.09%
INE73E14641	NTPC Limited **	CRISIL A1+	40	199.55	0.01%
	<b>Treasury Bill</b>				
IN002019U082	18 Days CMB		184,300,000	183,986.44	5.80%
IN002019U066	70 Days CMB		121,500,000	121,227.96	4.28%
IN002019U041	76 Days CMB		75,500,000	75,330.28	2.66%
IN002019X391	91 Days Tbill		66,000,000	65,834.41	2.33%
IN002019U074	63 Days CMB		52,000,000	51,883.57	1.84%
IN002019X409	81 Days Tbill		15,000,000	14,947.79	0.53%
	<b>Total</b>			<b>2,735,978.97</b>	<b>96.77%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			279.63	0.01%
	<b>Total</b>			<b>279.63</b>	<b>0.01%</b>
	<b>Net Current Assets</b>			<b>(41,651.17)</b>	<b>-1.46%</b>
	<b>GRAND TOTAL</b>			<b>2,826,665.43</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities

**NIPPON INDIA FLOATING RATE FUND (An open ended debt scheme predominantly investing in floating rate instruments (including fixed rate instruments converted to floating rate exposures using swaps/ derivatives))**

Index

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Floating Rate Note</b>					
INE75807CA5	HDB Financial Services Limited **	CRISIL AAA	2,350	23,403.23	2.99%
IN306N07L06	Tata Capital Financial Services Limited **	ICRA AAA	2,000	20,106.26	2.57%
<b>Government Securities</b>					
IN002018048	7.32% Government of India	SOVEREIGN	86,000,000	90,347.47	11.54%
IN0020130012	7.16% Government of India	SOVEREIGN	38,500,000	40,100.02	5.12%
IN2720180081	8.42% State Government Securities	SOVEREIGN	36,785,400	39,316.29	5.02%
IN1620150152	8.21% State Government Securities	SOVEREIGN	25,500,000	26,858.93	3.43%
IN2920190351	6.7% State Government Securities	SOVEREIGN	17,416,600	17,644.58	2.25%
IN2920190377	6.64% State Government Securities	SOVEREIGN	15,600,000	15,773.05	2.01%
IN1620150160	8.21% State Government Securities	SOVEREIGN	12,000,000	12,698.96	1.62%
IN2920150322	8.39% State Government Securities	SOVEREIGN	7,475,000	7,909.09	1.01%
IN2920150421	8.21% State Government Securities	SOVEREIGN	5,500,000	5,795.81	0.74%
IN2720180073	8.5% State Government Securities	SOVEREIGN	3,220,800	3,460.30	0.44%
IN2920150330	8.30% State Government Securities	SOVEREIGN	2,900,000	2,860.62	0.34%
IN1520130098	9.22% State Government Securities	SOVEREIGN	1,828,500	2,008.30	0.26%
IN1320161010	7.74% State Government Securities	SOVEREIGN	500,000	520.72	0.07%
IN00623C032	Govt. Stock 17Jun2023C STRP	SOVEREIGN	602,300	497.02	0.06%
IN01223C030	Govt. Stock 17Dec2023C STRP	SOVEREIGN	602,300	481.10	0.06%
IN00623C057	Govt. Stock 15Jun2023C STRP	SOVEREIGN	501,800	414.22	0.05%
IN01223C055	Govt. Stock 15Dec2023C STRP	SOVEREIGN	501,800	400.96	0.05%
IN1520100141	8.36% State Government Securities	SOVEREIGN	324,200	333.59	0.04%
IN2920150298	8.39% State Government Securities	SOVEREIGN	100,000	100.12	0.01%
IN320150566	8.43% State Government Securities	SOVEREIGN	66,000	67.86	0.01%
IN2920160065	8.01% State Government Securities	SOVEREIGN	49,000	49.35	0.01%
IN1020110038	8.6% State Government Securities	SOVEREIGN	30,000	31.15	\$0.00%
<b>Non Convertible Debentures</b>					
INE001A07SH4	8.89% Housing Development Finance Corporation Limited	CRISIL AAA	4,100	41,051.54	5.24%
INE134E08K6	7.04% Power Finance Corporation Limited **	CRISIL AAA	3,850	38,797.22	4.95%
INE115A07Q02	7.45% LIC Housing Finance Limited **	CRISIL AAA	3,750	37,644.23	4.81%
INE261F08A14	8.5% National Bank For Agriculture and Rural Development **	CRISIL AAA	2,550	26,883.89	3.43%
INE211X07017	8.6% India Grid Trust Invvt Fund **	CRISIL AAA	2,500	25,263.23	3.23%
INE69107DL7	8.9% L & T Infrastructure Finance Company Limited **	CRISIL AAA	2,500	24,984.43	3.19%
INE03307BZ2	6.59% Indian Railway Finance Corporation Limited **	CRISIL AAA	2,000	20,227.14	2.58%
INE03307GM9	8.1% Tata Capital Housing Finance Limited **	CRISIL AAA	1,900,000	19,158.61	2.45%
INE936007067	8.95% Jannagar Utilities & Power Private Limited **	CRISIL AAA	1,815	18,719.00	2.39%
INE02080CB4	7.0% REC Limited **	CRISIL AAA	1,809	18,238.45	2.33%
INE02080CD3	7.09% REC Limited **	CRISIL AAA	1,600	16,088.11	2.07%
INE071G08AA5	7.7% ICICI Home Finance Company Limited **	CRISIL AAA	3,000	14,978.51	1.91%
INE02080CG6	7.24% REC Limited **	CRISIL AAA	1,250	12,617.01	1.61%
INE134E08K2	7.35% Power Finance Corporation Limited	CRISIL AAA	1,000	10,136.70	1.29%
INE261F08B16	6.72% National Bank For Agriculture and Rural Development **	CRISIL AAA	1,000	10,000.94	1.29%
INE660A07QF5	7.42% Sundaram Finance Limited **	CRISIL AAA	962	9,682.72	1.24%
INE261F08B08	6.7% National Bank For Agriculture and Rural Development **	CRISIL AAA	800	8,056.21	1.03%
INE001A07SD3	7.21% Housing Development Finance Corporation Limited	CRISIL AAA	750	7,544.18	0.96%
INE02080CA2	6.8% REC Limited **	CRISIL AAA	750	7,554.89	0.96%
INE936007158	7.67% Jannagar Utilities & Power Private Limited **	CRISIL AAA	630	6,282.05	0.80%
INE110L07096	8% Reliance Jio Infocomm Limited **	CRISIL AAA	500	5,153.27	0.66%
INE445L08359	7.9% Nabha Power Limited **	ICRA AAA(CE)	400	4,013.88	0.51%
INE110L07120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	346	3,548.86	0.45%
INE02080CB7	7.5% REC Limited **	CRISIL AAA	280	2,539.07	0.32%
INE752E07J78	9.3% Power Grid Corporation of India Limited **	CRISIL AAA	186	2,349.38	0.30%
INE936007117	7.4% Jannagar Utilities & Power Private Limited **	CRISIL AAA	167	1,671.44	0.21%
INE0207E0709	8.95% L&T Finance Limited **	CARE AAA	113	1,152.99	0.15%
INE514E08K6	8.30% Copr Import Bank of India **	CRISIL AAA	82	859.81	0.11%
INE115A07HZ7	8.65% LIC Housing Finance Limited **	CRISIL AAA	57	575.92	0.07%
INE134E08J0	7.47% Power Finance Corporation Limited **	CRISIL AAA	53	537.65	0.07%
INE02080BR5	8.5% REC Limited **	CRISIL AAA	50	516.52	0.07%
INE774D07Q19	7.83% Mahindra & Mahindra Financial Services Limited **	FITCH AAA	48	483.21	0.06%
INE75807BL4	7.52% HDB Financial Services Limited **	CRISIL AAA	32	321.45	0.04%
INE02080BT1	8.15% REC Limited **	CRISIL AAA	20	205.48	0.03%
INE774D07Q3	7.69% Mahindra & Mahindra Financial Services Limited **	FITCH AAA	20	201.10	0.03%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	28	140.71	0.02%
INE134E08G13	8.55% Power Finance Corporation Limited **	CRISIL AAA	13	134.42	0.02%
INE134E08CK4	8.7% Power Finance Corporation Limited **	CRISIL AAA	13	130.68	0.02%
INE134E08I26	7.46% Power Finance Corporation Limited **	CRISIL AAA	12	120.46	0.02%
INE001A07RL8	8.8% Housing Development Finance Corporation Limited **	CRISIL AAA	10	100.72	0.01%
INE115A08336	8.95% LIC Housing Finance Limited **	CRISIL AAA	5	50.99	0.01%
INE110L07070	8.32% Reliance Jio Infocomm Limited **	CRISIL AAA	4	40.82	0.01%
INE115A07932	8.9% LIC Housing Finance Limited **	CRISIL AAA	2	20.18	\$0.00%
<b>Zero Coupon Bonds</b>					
INE891K07523	Axis Finance Limited **	FITCH AAA	1,750	17,675.47	2.26%
<b>Subtotal</b>				<b>727,469.84</b>	<b>92.89%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE89D08758	7.9% Tata Sons Private Ltd **	CRISIL AAA	1,750	17,500.68	2.23%
INE89D08881	8.25% Tata Sons Private Ltd **	CRISIL AAA	703	7,077.69	0.90%
INE89D08766	7.2% Tata Sons Private Ltd **	CRISIL AAA	2	20.90	\$0.00%
<b>Subtotal</b>				<b>24,599.27</b>	<b>3.13%</b>
<b>(c) Securitised Debt</b>					
INE08TV15139	First Business Receivables Trust **	CRISIL AAA(SO)	28	2,203.72	0.28%
INE08TV15170	First Business Receivables Trust **	CRISIL AAA(SO)	30	2,161.57	0.28%
INE08TV15147	First Business Receivables Trust **	CRISIL AAA(SO)	28	2,158.14	0.28%
INE08TV15113	First Business Receivables Trust **	CRISIL AAA(SO)	26	2,136.54	0.27%
INE08TV15188	First Business Receivables Trust **	CRISIL AAA(SO)	30	2,118.82	0.27%
INE08TV15154	First Business Receivables Trust **	CRISIL AAA(SO)	28	2,116.06	0.27%
INE08TV15121	First Business Receivables Trust **	CRISIL AAA(SO)	26	2,083.61	0.27%
INE08TV15162	First Business Receivables Trust **	CRISIL AAA(SO)	28	2,063.44	0.26%
<b>Subtotal</b>				<b>17,046.90</b>	<b>2.18%</b>
<b>Total</b>				<b>769,115.11</b>	<b>98.20%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Reverse Repo				19,486.41	2.49%
Triparty Repo				89.99	0.01%
<b>Total</b>				<b>19,586.40</b>	<b>2.50%</b>
<b>Derivatives</b>					
<b>Interest Rate Swaps</b>					
Interest Rate Swaps Pay Fix Receive Floating (03/09/2020) (FV 10000 Lacs)				(1.67)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (03/09/2020) (FV 10000 Lacs)				(1.67)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/03/2020) (FV 60000 Lacs)				(0.06)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/03/2020) (FV 60000 Lacs)				(0.06)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/03/2020) (FV 60000 Lacs)				(0.06)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/03/2020) (FV 60000 Lacs)				(0.06)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/03/2020) (FV 60000 Lacs)				(0.09)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (16/03/2020) (FV 15000 Lacs)				0.09	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (23/03/2020) (FV 4000 Lacs)				0.18	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (23/03/2020) (FV 4000 Lacs)				0.19	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (23/03/2020) (FV 5000 Lacs)				0.13	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (28/02/2020) (FV 10000 Lacs)				(27.42)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (28/02/2020) (FV 10000 Lacs)				(27.42)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (28/02/2020) (FV 5000 Lacs)				(14.40)	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/05/2020) (FV 17000 Lacs)				0.00	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/05/2020) (FV 13000 Lacs)				0.00	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/05/2020) (FV 17000 Lacs)				0.00	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/05/2020) (FV 30000 Lacs)				0.00	\$0.00%
Interest Rate Swaps Pay Fix Receive Floating (02/06/2020) (FV 8000 Lacs)				0.00	\$0.00%
<b>Total</b>				<b>(72.32)</b>	<b>0.00%</b>
<b>OTHERS</b>					
Cash Margin - CCL				39.96	0.01%
<b>Total</b>				<b>39.96</b>	<b>0.01%</b>
<b>Net Current Assets</b>				<b>(5,435.66)</b>	<b>-0.71%</b>
<b>GRAND TOTAL</b>				<b>783,233.49</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illicit Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE528G0834	9% Yes Bank Limited **	ICRA BBB-	6,500	45,089.40	9.74%
INE99807028	10.5% Sanghi Industries Limited **	ICRA A	1,660	16,578.64	3.58%
INE140A07476	9.7% Piramal Enterprises Limited **	ICRA AA	1,653	16,394.88	3.54%
INE540P07210	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	1,500	14,560.43	3.15%
INE14807GFS	8.5% Indiabulls Housing Finance Limited **	CARE AA	1,350,000	11,127.51	2.40%
INE540P07202	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	811	7,994.73	1.73%
INE528G08352	9.5% Yes Bank Limited **	ICRA BBB-	898	6,988.15	1.51%
INE540P07228	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	670	6,429.57	1.39%
INE540P07301	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	476	4,647.25	1.00%
INE16008166	13% Asivad Microfinance Ltd **	CRISIL AA-	335	3,409.69	0.74%
INE540P07236	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	238	2,254.34	0.49%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	213	2,155.29	0.47%
INE540P07129	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	175	1,740.89	0.38%
INE540P07145	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	155	1,338.58	0.29%
INE651J07606	9.5% JM Financial Credit Solution Limited **	ICRA AA	100,000	923.03	0.20%
INE540P07319	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	95	917.92	0.20%
INE14807GEB	8.75% Indiabulls Housing Finance Limited **	CARE AA	13,000	106.92	0.02%
INE103N07100	8.25% Oriental Nagpur Belt Highway Limited **	CRISIL AAA	50	50.22	0.01%
INE202B07H56	9.1% Dewan Housing Finance Corporation Limited **	CARE D	9	0.02	\$0.00%
<b>Subtotal</b>				<b>142,705.45</b>	<b>30.84%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE00SD07012	8% RAC Bulson Private Limited **	ICRA BBB+(CE)	10,100	68,045.82	14.70%
INE01NP07015	2% Mariposa Agri Ventures And Hospitality Private Limited **	UNRATED	3,000	36,326.07	7.85%
INE964Q07012	9.6% Renew Wind Energy (Raj One) Private Limited **	CARE A+(CE)	3,060	27,306.46	5.90%
INE209W07010	9.6% Namada Wind Energy Private Limited **	CARE A+(CE)	1,840	17,205.05	3.72%
INE157D07DA5	11.25% Cix Capital Services Pvt Ltd **	CARE AA-	1,000	10,013.28	2.16%
INE03H07010	11.85% Aqua Space Developers Pvt Ltd **	FITCH A	880	8,867.96	1.92%
INE01NP07023	2% Mariposa Agri Ventures And Hospitality Private Limited **	UNRATED	500	5,546.39	1.20%
INE258J07011	8.75% Elena Renewable Energy Private Limited **	CARE AA-(CE)	5,300	4,629.18	1.00%
INE268J07010	8.75% Prayash Renewable Energy Private Limited **	CARE AA-(CE)	5,300	4,629.18	1.00%
INE209W07028	9.95% Namada Wind Energy Private Limited **	CARE A+(CE)	310	2,866.02	0.62%
INE587B07X5	11.25% Cix Finance India Private Limited **	CARE AA-	200	2,003.76	0.43%
INE257J07013	8.75% SEI Enerstar Renewable Energy Private Limited **	CARE AA-(CE)	1,000	881.01	0.19%
INE347J07012	8.75% Ashman Energy Private Limited **	CARE AA-(CE)	1,000	873.43	0.19%
INE268J07018	8.75% Ashra Solar Power Private Limited **	CARE AA-(CE)	1,000	873.43	0.19%
INE327J07014	8.75% Divyesh Power Private Limited **	CARE AA-(CE)	1,000	873.43	0.19%
INE328J07012	8.75% SEI Baskara Power Private Limited **	CARE AA-(CE)	1,000	873.43	0.19%
INE387J07018	8.75% SEI Mihir Energy Private Limited **	CARE AA-(CE)	1,000	873.43	0.19%
INE336J07015	8.75% Shreyas Renewable Energy Private Limited **	CARE AA-(CE)	1,000	873.43	0.19%
INE259J07019	8.75% Zivan Energy Private Limited **	CARE AA-(CE)	1,000	873.43	0.19%
INE85C07022	11.17% IKF Finance Limited **	CARE A	450	375.22	0.08%
INE931Q08035	8.4% Pronort Hillside Private Limited **	CARE A(CE)	1	9.99	\$0.00%
<b>Zero Coupon Bonds</b>					
INE498Z07012	Vishva Enterprises Private Limited **	UNRATED	22,500	29,069.94	6.29%
INE00U207036	Adani Rail Infra Private Limited **	BRICKWORK A+(CE)	98	11,475.90	2.48%
INE00U207044	Adani Rail Infra Private Limited **	BRICKWORK A+(CE)	91	10,607.74	2.29%
INE321N07129	KKR India Financial Services Private Limited **	CRISIL AA	10	1,515.24	0.33%
INE519J08030	Morgan Credits Private Limited **	CARE BBB-	67	810.73	0.18%
INE321N07188	KKR India Financial Services Private Limited **	CRISIL AA	5	658.13	0.14%
INE321N07046	KKR India Financial Services Private Limited **	CRISIL AA	1	166.35	0.04%
<b>Subtotal</b>				<b>249,123.34</b>	<b>53.84%</b>
<b>(c) Securitised Debt</b>					
INE05S915056	Indian Receivable Trust 18 **	CARE A(SO)	2,112	16,418.46	3.55%
INE0C0T15040	Innovation Trust XXX **	CRISIL AA(SO)	318	14,837.69	3.21%
INE05S915066	Indian Receivable Trust 18 **	CARE A(SO)	1,330	10,384.21	2.24%
INE05UK15031	Indian Receivable Trust 18 **	CARE A(SO)	1,084	2,386.21	0.52%
INE05UI15043	Indian Receivable Trust 18 **	CARE A(SO)	672	2,234.93	0.48%
INE0C0T15032	Innovation Trust XXX **	CRISIL AA(SO)	16	670.96	0.12%
<b>Subtotal</b>				<b>46,832.46</b>	<b>10.12%</b>
<b>Total</b>				<b>438,661.25</b>	<b>94.80%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>					
<b>Total</b>				<b>8,617.39</b>	<b>1.86%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>					
<b>Total</b>				<b>6.30</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>15,474.93</b>	<b>3.34%</b>
<b>GRAND TOTAL</b>				<b>462,759.87</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

\$ Less Than 0.01% of NAV

# Securities classified as below investment grade or default

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security	% of Value of	Total amount due
INE076G07032	Avantha Realty Ltd ZCB (MD 29/03/2019) - Matured #	1,176.00	0.25%	3,179.62
INE317K07B09	14% Reliance Home Finance (MD 31/10/2019) - Matured #	3,482.50	0.75%	14,597.88
INE317K07AC4	8.5% Reliance Home Finance Ltd Ser I (MD03/01/2020) - Matured #	5,214.58	1.13%	21,780.00

Nippon India Mutual Fund has segregated securities of Vodafone Idea Limited (VIL) from portfolio of the scheme due to some adverse developments and rating downgrade by CARE to BB- on Feb 17, 2020

NIPPON INDIA CREDIT RISK FUND-SEGREGATED PORTFOLIO 1

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE669E08284	8.04% Vodafone Idea Limited **	CARE BB-	907	2,700.50	99.13%
<b>Subtotal</b>				<b>2,700.50</b>	<b>99.13%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>2,700.50</b>	<b>99.13%</b>
<b>Net Current Assets</b>				<b>23.71</b>	<b>0.87%</b>
<b>GRAND TOTAL</b>				<b>2,724.21</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE00401034	HDFC Bank Limited	Banks	2,104,000	24,777.76	8.40%
INE090A0121	ICICI Bank Limited	Banks	3,614,797	17,974.58	6.10%
INE009A0121	Infosys Limited	Software	1,900,779	13,908.00	4.72%
INE002A01018	Reliance Industries Limited	Petroleum Products	879,466	11,685.03	3.96%
INE018A01030	Larsen & Toubro Limited	Construction Project	976,846	11,591.03	3.93%
INE062A01020	State Bank of India	Banks	2,902,779	8,796.42	2.98%
INE414G01012	Muthoot Finance Limited	Finance	964,540	8,490.36	2.88%
INE686A01028	Torrent Pharmaceuticals Limited	Pharmaceuticals	347,891	7,480.70	2.54%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	350,000	7,374.33	2.50%
INE239A01034	Axis Bank Limited	Banks	1,037,688	7,235.80	2.45%
INE397D01024	Bharti Airtel Limited	Telecom - Services	1,347,248	7,052.84	2.39%
INE671A01010	Honeywell Automation India Limited	Industrial Capital Goods	19,873	6,573.60	2.23%
INE211B01039	The Phoenix Mills Limited	Construction	720,178	6,167.96	2.09%
INE149A01033	Cholamandalam Financial Holdings Limited	Finance	1,018,100	5,222.85	1.77%
INE879A01011	GE Power India Limited	Industrial Capital Goods	739,977	5,204.63	1.77%
INE154A01026	ITC Limited	Consumer Non Durables	2,621,176	5,178.13	1.76%
INE312H01016	INOX Leisure Limited	Media & Entertainment	1,136,380	4,873.37	1.65%
INE059A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	3,305,000	4,461.79	1.51%
INE171A01029	The Federal Bank Limited	Banks	5,000,000	4,295.00	1.48%
INE320U01015	RITES Limited	Construction Project	1,286,967	3,768.88	1.28%
INE280A01028	Titan Company Limited	Consumer Durables	291,816	3,660.86	1.24%
INE180A01020	Max Financial Services Limited	Finance	633,142	3,655.13	1.24%
INE885A01011	MRF Limited	Auto Ancillaries	5,154	3,421.91	1.19%
INE061F01013	Fortis Healthcare Limited	Healthcare Services	2,212,114	3,407.76	1.16%
INE296A01024	Bajaj Finance Limited	Finance	75,397	3,367.12	1.14%
INE686F01025	United Breweries Limited	Consumer Non Durables	264,306	3,292.33	1.12%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	1,658,330	3,276.03	1.11%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	3,047,863	3,223.22	1.09%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	4,259,658	3,150.02	1.07%
INE230A01023	EIH Limited	Hotels, Resorts And Other Recreational Activities	2,248,000	2,963.99	1.01%
INE860A01027	HCL Technologies Limited	Software	527,930	2,820.99	0.96%
INE775A01035	Moherson Sumi Systems Limited	Auto Ancillaries	2,572,500	2,666.40	0.90%
INE858B01010	Maruti Suzuki India Limited	Auto	42,388	2,632.86	0.90%
INE467B01029	Tata Consultancy Services Limited	Software	131,130	2,622.80	0.89%
INE042A01014	Escorts Limited	Auto	336,000	2,613.34	0.89%
INE045A01017	Ador Welding Limited	Industrial Products	877,875	2,598.51	0.88%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	692,330	2,592.89	0.88%
INE647O01011	Aditya Birla Fashion and Retail Limited	Retailing	1,030,726	2,591.25	0.88%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	208,000	2,572.23	0.87%
INE468A01025	Bharat Forge Limited	Industrial Products	588,977	2,564.41	0.87%
INE317D01010	Bajaj Auto Limited	Auto	89,000	2,543.20	0.86%
INE389B01022	Syring International Limited	Pharmaceuticals	840,000	2,533.36	0.86%
INE647A01010	SRF Limited	Textile Products	64,683	2,518.63	0.85%
INE306R01017	Intellect Design Arena Limited	Software	2,151,198	2,487.86	0.84%
INE939D01012	Dixon Technologies (India) Limited	Consumer Durables	64,668	2,475.52	0.84%
INE012A01025	ACC Limited	Cement	182,000	2,403.85	0.82%
INE095A01012	IndusInd Bank Limited	Banks	215,468	2,378.89	0.81%
INE059A01026	Cipla Limited	Pharmaceuticals	569,000	2,287.95	0.78%
INE081A01012	Tata Steel Limited	Ferrous Metals	589,385	2,249.98	0.76%
INE191H01014	PVR Limited	Media & Entertainment	110,992	2,099.89	0.71%
INE239A01021	Voltas Limited	Consumer Durables	299,724	2,034.36	0.69%
INE003A01024	Siemens Limited	Industrial Capital Goods	148,952	1,941.96	0.66%
INE298A01020	Cummins India Limited	Industrial Products	350,000	1,788.33	0.61%
INE340A01012	Birla Corporation Limited	Cement	246,854	1,709.59	0.58%
INE033J01030	PI Industries Limited	Pesticides	110,886	1,685.68	0.57%
INE245A01021	Tata Power Company Limited	Power	3,440,574	1,606.71	0.54%
INE389H01022	KEC International Limited	Construction Project	475,696	1,475.13	0.50%
INE976G01028	RBL Bank Limited	Banks	493,000	1,434.14	0.49%
INE318I01018	Bajaj Finserv Limited	Finance	15,000	1,367.61	0.46%
INE486A01013	CESC Limited	Power	200,000	1,293.90	0.44%
INE021A01028	Asian Paints Limited	Consumer Non Durables	71,779	1,290.55	0.44%
INE438A01022	Apollo Tyres Limited	Auto Ancillaries	840,916	1,200.83	0.41%
INE371P01015	Amber Enterprises India Limited	Consumer Durables	82,482	1,130.99	0.38%
INE208A01029	Ashok Leyland Limited	Auto	1,600,000	1,118.40	0.38%
INE090I01010	Obor Realty Limited	Construction	201,100	1,025.51	0.35%
INE121E01018	JSW Energy Limited	Power	1,769,912	1,014.16	0.34%
INE726G01019	ICICI Prudential Life Insurance Company Limited	Finance	208,295	981.90	0.33%
INE195J01029	PNC Infratech Limited	Construction	500,000	857.25	0.29%
INE155A01022	Tata Motors Limited	Auto	593,300	765.06	0.26%
INE002S01010	Mahanagar Gas Limited	Gas	75,000	753.98	0.26%
INE668B01028	NCC Limited	Construction Project	2,014,408	717.13	0.24%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	539,237	614.73	0.21%
INE217A01012	Zuari Global Limited	Consumer Non Durables	956,757	447.76	0.15%
INE082M01014	Greenpanel Industries Limited	Consumer Durables	662,811	321.79	0.11%
<b>Subtotal</b>				<b>284,373.24</b>	<b>96.45%</b>
<b>(b) UNLISTED</b>					
INE549I01011	Innovative Industries Limited **	Ferrous Metals	3,000,000	0.00	0.00%
<b>Subtotal</b>				<b>0.00</b>	<b>0.00%</b>
<b>Total</b>				<b>284,373.24</b>	<b>96.45%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				8,760.68	2.97%
<b>Total</b>				<b>8,760.68</b>	<b>2.97%</b>
<b>Exchange Traded Funds</b>					
INF204KB18I3	Nippon India ETF NV20		1,260,000	665.44	0.23%
<b>Total</b>				<b>665.44</b>	<b>0.23%</b>
<b>OTHERS</b>					
Cash Margin - Derivatives				1,540.00	0.52%
Cash Margin - CCIL				2.05	0.00%
<b>Total</b>				<b>1,542.05</b>	<b>0.52%</b>
<b>Net Current Assets</b>				<b>(533.13)</b>	<b>-0.17%</b>
<b>GRAND TOTAL</b>				<b>294,828.28</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE040A01034	HDFC Bank Limited	Bank	5,800,000	68,303.70	9.85%
INE047A01021	Grasim Industries Limited	Cement	5,975,000	41,060.20	5.92%
INE090A01021	ICI Bank Limited	Bank	8,000,000	39,780.00	5.73%
INE018A01030	Larsen & Toubro Limited	Construction Project	2,700,000	32,063.85	4.62%
INE090A01021	Infosys Limited	Software	4,000,000	29,268.00	4.22%
INE002A01018	Reliance Industries Limited	Petroleum Products	1,800,000	23,915.70	3.45%
INE238A01034	Axis Bank Limited	Bank	2,800,000	19,524.40	2.81%
INE742F01042	Adani Ports and Special Economic Zone Limited	Transportation	5,082,450	17,392.14	2.51%
INE001A01036	Housing Development Finance Corporation Limited	Finance	700,000	15,220.25	2.20%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	4,000,000	14,916.00	2.15%
INE397D01024	Bharti Airtel Limited	Telecom - Services	2,573,035	13,469.84	1.94%
INE062A01020	State Bank of India	Bank	4,421,861	13,398.24	1.93%
INE191B01025	Welspun Corp Limited	Ferrous Metals	7,000,000	13,013.00	1.88%
INE527F01014	Coal India Limited	Minerals/Mining	6,500,000	10,946.00	1.58%
INE240A01010	Indian Oil Corporation Limited	Petroleum Products	10,140,804	10,723.90	1.55%
INE155A01022	Tata Motors Limited	Auto	7,800,000	10,058.10	1.45%
INE154A01025	ITC Limited	Consumer Non Durables	5,000,000	9,877.50	1.42%
INE296A01024	Bajaj Finance Limited	Finance	200,000	8,931.70	1.29%
INE095A01012	Industrial Bank Limited	Bank	800,000	8,832.40	1.27%
INE775A01035	Motherhood Sumi Systems Limited	Auto Ancillaries	8,000,000	8,292.00	1.20%
INE588B01010	Maruti Suzuki India Limited	Auto	130,000	8,168.03	1.18%
INE061F01013	Fortis Healthcare Limited	Healthcare Services	4,634,615	7,139.62	1.03%
INE121E01018	JSW Energy Limited	Power	11,409,379	6,537.57	0.94%
INE674K01013	Aditya Birla Capital Limited	Finance	7,802,216	6,046.72	0.87%
INE795G01014	HDFC Life Insurance Company Limited	Finance	1,000,000	5,441.00	0.78%
INE764L01010	Sadbhav Infrastructure Project Limited	Construction Project	22,113,931	5,130.43	0.74%
INE389A01012	The India Cements Limited	Cement	4,525,664	4,360.48	0.63%
INE280H01027	TV18 Broadcast Limited	Media & Entertainment	18,415,538	4,152.70	0.60%
INE976G01028	RBL Bank Limited	Bank	1,273,000	3,703.16	0.53%
INE87H01013	Network18 Media & Investments Limited	Media & Entertainment	13,296,720	3,616.71	0.52%
INE860A01027	HCL Technologies Limited	Software	640,000	3,419.84	0.49%
INE237A01028	Kotak Mahindra Bank Limited	Bank	200,000	3,240.70	0.47%
INE239H01028	Sachin Engineering Limited	Construction Project	4,481,699	3,159.60	0.46%
INE726G01019	ICI Prudential Life Insurance Company Limited	Finance	663,875	3,129.51	0.45%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	1,500,000	2,963.25	0.43%
INE876A01011	GE Power India Limited	Industrial Capital Goods	356,666	2,501.58	0.36%
INE549H01044	Bank of Baroda Limited	Bank	500,000	1,917.50	0.28%
INE213A01029	OIL & Natural Gas Corporation Limited	Oil	2,000,000	1,839.00	0.27%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	2,242,750	1,658.51	0.24%
INE735E01010	NTPC Limited	Power	1,500,000	1,598.25	0.23%
INE527H01019	UFO Movies India Limited	Media & Entertainment	1,098,634	1,351.87	0.19%
INE208H01025	Rico Auto Industries Limited	Auto Ancillaries	4,027,130	1,265.85	0.18%
INE155A01020	Tata Motors Limited (DVR Shares)	Auto	1,509,816	837.95	0.12%
INE066A01013	Eicher Motors Limited	Auto	5,000	830.12	0.12%
INE589A01014	NLC India Limited	Power	980,733	587.95	0.08%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	25,000	543.68	0.08%
INE021A01026	Asian Paints Limited	Consumer Non Durables	30,000	538.38	0.08%
INE280A01028	Titan Company Limited	Consumer Durables	40,000	501.80	0.07%
INE105A01035	Sundaram Clayton Limited	Auto Ancillaries	24,148	472.81	0.07%
INE016A01026	Dabur India Limited	Consumer Non Durables	50,000	248.05	0.04%
<b>Subtotal</b>				<b>495,901.24</b>	<b>71.50%</b>
<b>(b) UNLISTED</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>495,901.24</b>	<b>71.50%</b>
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN0020160118	6.79% Government of India	SOVEREIGN	410,200	414.74	0.06%
IN1520190019	8.14% State Government Securities	SOVEREIGN	330,000	355.04	0.06%
IN0020150044	8.13% Government of India	SOVEREIGN	300,000	346.61	0.05%
IN0020160019	7.61% Government of India	SOVEREIGN	254,700	272.52	0.04%
IN1520110090	9.23% State Government Securities	SOVEREIGN	250,000	264.20	0.04%
IN0020020108	7.95% Government of India	SOVEREIGN	214,300	235.33	0.03%
IN0020190362	8.45% Government of India	SOVEREIGN	149,000	149.83	0.02%
IN0020170174	7.17% Government of India	SOVEREIGN	107,300	111.38	0.02%
IN0020070069	8.28% Government of India	SOVEREIGN	100,000	110.15	0.02%
IN0020180454	7.26% Government of India	SOVEREIGN	100,000	104.36	0.02%
IN0020150028	7.86% Government of India	SOVEREIGN	71,500	77.97	0.01%
IN0020170026	8.79% Government of India	SOVEREIGN	7,000	7.13	0.00%
<b>Non Convertible Debentures</b>					
INE528G08394	9% Yes Bank Limited **	ICRA BBB-	8,153	56,555.97	8.15%
INE091A08149	9.5% Nirma Limited **	CRISIL AA-	2,800	27,984.01	4.03%
INE721A08D64	10.25% Shriram Transport Finance Company Limited **	CRISIL AA+	1,000	9,966.56	1.44%
INE540P07350	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	691	6,346.72	0.91%
INE540P07244	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	654	6,121.48	0.88%
INE528G08352	9.5% Yes Bank Limited **	ICRA BBB-	630	4,902.60	0.71%
INE128M08037	9.5% L&T Metro Rail (Hyderabad) Limited **	ICRA AAA(CE)	450	4,850.09	0.70%
INE540P07343	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	562	4,658.98	0.67%
INE540P07251	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	393	3,605.08	0.52%
INE540P07335	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	347	3,263.61	0.47%
INE128M08011	9.81% L&T Metro Rail (Hyderabad) Limited **	ICRA AAA(CE)	250	2,696.02	0.39%
INE540P07327	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	187	1,789.41	0.26%
INE12A080919	8.1% Reliance General Insurance Company Ltd **	CARE A	250	1,738.12	0.25%
INE540P07053	8.97% U.P. Power Corporation Limited **	FITCH AA(CE)	150	1,504.28	0.22%
INE94S07066	8.5% Kudj Transmission Ltd **	CRISIL AAA	40	402.10	0.06%
INE540P07111	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	40	399.56	0.06%
INE94S07074	8.9% Kudj Transmission Ltd **	CRISIL AAA	30	301.27	0.04%
INE217K08271	9.25% Reliance Home Finance Limited **	CARE D	1,678,000	0.00	0.00%
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	20	224.11	0.03%
<b>Subtotal</b>				<b>139,759.27</b>	<b>20.15%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE008D07012	8% RMZ Bulldoon Private Limited **	ICRA BBB+(CE)	440	2,964.37	0.43%
INE89C08008	12.5% KF Finance Limited **	CARE A	250	1,562.74	0.23%
INE89D08543	9.67% Tata Sons Private Ltd **	CRISIL AAA	10	104.14	0.02%
INE89D07396	9.74% Tata Sons Private Ltd **	CRISIL AAA	2	21.02	0.00%
<b>Zero Coupon Bonds</b>					
INE519U08030	Morgan Credits Private Limited **	CARE BBB-	664	8,034.74	1.16%
INE321N07046	KKR India Financial Services Private Limited **	CRISIL AA	2	332.70	0.05%
<b>Subtotal</b>				<b>13,918.71</b>	<b>1.89%</b>
<b>(c) Securitised Debt</b>					
INE061015041	Indian Receivable Trust 18 **	BRICKWORK A+(SO)	2,316	15,897.27	2.29%
INE05UK15049	Indian Receivable Trust 18 **	CARE A(SO)	900	5,844.21	0.84%
INE061015033	Indian Receivable Trust 18 **	BRICKWORK A+(SO)	950	3,068.72	0.45%
<b>Subtotal</b>				<b>24,810.20</b>	<b>3.58%</b>
<b>Total</b>				<b>177,699.18</b>	<b>26.62%</b>
INE183W23014	InvIT	Miscellaneous	22,605,000	10,366.65	1.49%
<b>Total</b>				<b>10,366.65</b>	<b>1.49%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				<b>1,023.66</b>	<b>0.15%</b>
<b>Total</b>				<b>1,023.66</b>	<b>0.15%</b>
<b>OTHERS</b>					
<b>Cash Margin - Derivatives</b>				<b>2,800.00</b>	<b>0.40%</b>
<b>Cash Margin - CCIL</b>				<b>5.20</b>	<b>0.00%</b>
<b>Total</b>				<b>2,805.20</b>	<b>0.40%</b>
<b>Net Current Assets</b>				<b>6,911.56</b>	<b>0.94%</b>
<b>GRAND TOTAL</b>				<b>693,717.49</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

\$ Less Than 0.01% of NAV

# Securities classified as below investment grade or default

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security considered under Net Current Assets (Rs. In Lakhs)	% of Value of security considered under Net Current Assets to Net Assets	Total amount due including interest (Rs. In Lakhs)
INE076G07032	Avantra Realty Ltd ZCB (MD 29/03/2019) - Matured #	784.00	0.11%	2,119.75

Due to credit event (Default of debt servicing by Reliance Capital Limited (RCL) on Sep 20, 2019, securities of RCL have been segregated from the scheme's portfolio w.e.f. Sep 25, 2019

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Debt Instruments				
	(a) Listed / awaiting listing on Stock Exchange				
	Non Convertible Debentures				
INE013A074H7	8.85% Reliance Capital Limited **#	CARE D	346	865.00	92.69%
	Subtotal			865.00	92.69%
	(a) Privately placed / Unlisted			NIL	NIL
	Subtotal			NIL	NIL
	(c) Securitised Debt				
	Subtotal			NIL	NIL
	Total			865.00	92.69%
	Net Current Assets			68.19	7.31%
	GRAND TOTAL			933.19	100.00%

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN0020100015	7.8% Government of India	SOVEREIGN	34,500,000	34,647.28	5.95%
IN0020140029	8.27% Government of India	SOVEREIGN	10,500,000	10,583.78	1.82%
<b>Subtotal</b>				<b>45,231.06</b>	<b>7.77%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>45,231.06</b>	<b>7.77%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE028A16BW3	Bank of Baroda **	FITCH A1+	30,000	29,290.08	5.03%
INE095A16CS6	IndusInd Bank Limited **	CRISIL A1+	15,000	14,728.31	2.53%
INE095A16GZ9	IndusInd Bank Limited **	CRISIL A1+	15,000	14,165.07	2.43%
INE556F16596	Small Industries Dev Bank of India	CARE A1+	12,500	12,437.04	2.13%
INE238A161T6	Axis Bank Limited **	ICRA A1+	12,500	11,923.44	2.05%
INE238A167R7	Axis Bank Limited **	ICRA A1+	10,000	9,607.64	1.65%
INE238A168S7	Axis Bank Limited **	ICRA A1+	10,000	9,554.76	1.64%
INE090A163V3	ICICI Bank Limited	ICRA A1+	10,000	9,525.80	1.63%
INE237A164L8	Kotak Mahindra Bank Limited **	CRISIL A1+	5,000	4,982.61	0.86%
INE261F16405	National Bank For Agriculture and Rural Development **	FITCH A1+	5,000	4,943.88	0.85%
INE238A163S4	Axis Bank Limited	CRISIL A1+	5,000	4,932.89	0.85%
INE095A16F38	IndusInd Bank Limited **	CRISIL A1+	5,000	4,917.81	0.84%
INE090A16R18	ICICI Bank Limited **	ICRA A1+	5,000	4,850.77	0.83%
INE028A16BU7	Bank of Baroda **	FITCH A1+	5,000	4,788.60	0.82%
INE261F16496	National Bank For Agriculture and Rural Development **	FITCH A1+	5,000	4,735.60	0.81%
INE556F16630	Small Industries Dev Bank of India **	CRISIL A1+	4,000	3,955.29	0.68%
INE514E16BP9	Export Import Bank of India	CRISIL A1+	2,500	2,365.83	0.41%
INE090A16T70	ICICI Bank Limited	ICRA A1+	1,000	997.91	0.17%
INE095A16A82	IndusInd Bank Limited **	CRISIL A1+	800	785.87	0.13%
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Reverse Repo				31,404.06	5.39%
Triparty Repo				599.93	0.10%
<b>Commercial Paper</b>					
INE481G14BQ8	UltraTech Cement Limited **	ICRA A1+	6,000	29,619.66	5.08%
INE514E14QL5	Export Import Bank of India	CRISIL A1+	5,000	24,621.58	4.23%
INE110L14NC8	Reliance Jio Infocomm Limited **	CARE A1+	5,000	24,308.76	4.17%
INE018A14HNS	Larsen & Toubro Limited **	ICRA A1+	4,000	19,925.52	3.42%
INE071G14CW3	ICICI Home Finance Company Limited **	ICRA A1+	3,000	14,830.04	2.54%
INE027E14W17	L&T Finance Limited **	CARE A1+	3,000	14,826.32	2.54%
INE033L14KU0	Tata Capital Housing Finance Limited **	CRISIL A1+	3,000	14,817.93	2.54%
INE261F14GJ0	National Bank For Agriculture and Rural Development **	ICRA A1+	3,000	14,714.39	2.53%
INE019A14IO9	JSW Steel Limited **	CARE A1+	3,000	14,701.86	2.52%
INE019A14IP6	JSW Steel Limited **	CARE A1+	3,000	14,684.85	2.52%
INE144H14DF9	Deutsche Investments India Pvt Limited **	CRISIL A1+	3,000	14,616.51	2.51%
INE001A14W64	Housing Development Finance Corporation Limited **	ICRA A1+	3,000	14,229.81	2.44%
INE261F14GA9	National Bank For Agriculture and Rural Development **	ICRA A1+	2,500	12,312.98	2.11%
INE002A14EA3	Reliance Industries Limited **	CARE A1+	2,500	11,856.81	2.03%
INE018A14HL9	Larsen & Toubro Limited	CRISIL A1+	2,000	9,967.37	1.71%
INE018A14HS	Larsen & Toubro Limited	ICRA A1+	2,000	9,957.03	1.71%
INE002A14DV1	Reliance Industries Limited **	CARE A1+	2,000	9,902.31	1.70%
INE306N14RM8	Tata Capital Financial Services Limited **	ICRA A1+	2,000	9,894.00	1.70%
INE306N14R04	Tata Capital Financial Services Limited **	ICRA A1+	2,000	9,874.97	1.69%
INE477A14AR9	Can Fin Homes Limited **	ICRA A1+	2,000	9,863.90	1.69%
INE001A14V15	Housing Development Finance Corporation Limited **	CRISIL A1+	2,000	9,851.08	1.69%
INE866H14EG1	TV18 Broadcast Limited **	CARE A1+	1,500	7,419.77	1.27%
INE033L14KY2	Tata Capital Housing Finance Limited **	CRISIL A1+	1,500	7,066.84	1.21%
INE975F14SL6	Kotak Mahindra Investments Limited **	CRISIL A1+	1,000	4,914.16	0.84%
INE001A14W47	Housing Development Finance Corporation Limited **	CRISIL A1+	1,000	4,812.64	0.83%
INE001A14W42	Housing Development Finance Corporation Limited **	ICRA A1+	1,000	4,725.72	0.81%
INE115A14BV5	LIC Housing Finance Limited **	CRISIL A1+	500	2,466.11	0.42%
INE002A14DM0	Reliance Industries Limited **	CRISIL A1+	200	999.86	0.17%
<b>Total</b>				<b>527,185.91</b>	<b>90.42%</b>
<b>OTHERS</b>					
Cash Margin - CCIL				29.73	0.01%
<b>Total</b>				<b>29.73</b>	<b>0.01%</b>
<b>Net Current Assets</b>				<b>10,267.93</b>	<b>1.80%</b>
<b>GRAND TOTAL</b>				<b>582,714.63</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Aggregate value of investments made by other schemes of Nippon India Mutual Fund are amounting to Rs 50282.99 Lacs.

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE062A01020	State Bank of India	Banks	27,000,000	81,810.00	8.89%
INE081A01012	Tata Steel Limited	Ferrous Metals	16,200,000	61,843.50	6.49%
INE155A01022	Tata Motors Limited	Auto	42,300,000	54,545.85	5.72%
INE018A01030	Larsen & Toubro Limited	Construction Project	4,500,000	53,439.75	5.61%
INE071A01010	Honeywell Automation India Limited	Industrial Capital Goods	140,400	46,441.58	4.87%
INE464B01023	TVS Motor Company Limited	Auto	9,720,999	42,354.39	4.45%
INE522F01014	Coal India Limited	Minerals/Mining	24,300,000	40,921.20	4.29%
INE090A01021	ICICI Bank Limited	Banks	8,100,000	40,277.25	4.23%
INE208A01029	Ashok Leyland Limited	Auto	55,800,000	39,004.20	4.09%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	9,000,000	38,371.50	4.03%
INE117A01022	ABB India Limited	Industrial Capital Goods	3,136,500	37,167.53	3.90%
INE114A01011	Steel Authority of India Limited	Ferrous Metals	104,400,000	37,114.20	3.90%
INE134E01011	Power Finance Corporation Limited	Finance	33,300,000	36,446.85	3.83%
INE735E01010	NTPC Limited	Power	29,800,000	30,686.40	3.22%
INE030A01024	Siemens Limited	Industrial Capital Goods	2,152,181	29,560.56	3.09%
INE028A01039	Bank of Baroda	Banks	35,100,000	28,781.30	2.81%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	13,410,000	28,491.46	2.78%
INE646L01027	InterGlobe Aviation Limited	Transportation	1,530,000	19,890.77	2.09%
INE473A01011	Linde India Limited	Chemicals	2,996,500	19,528.19	2.05%
INE020B01018	REC Limited	Finance	15,300,000	18,023.40	1.89%
INE158A01026	Hero MotoCorp Limited	Auto	819,000	16,803.83	1.76%
INE099Z01011	Mishra Dhatu Nigam Limited	Ferrous Metals	5,940,000	14,740.11	1.55%
INE704P01017	Cochin Shipyard Limited	Industrial Capital Goods	4,121,885	13,964.95	1.47%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	9,990,600	13,487.31	1.42%
INE386A01015	Vesivius India Limited	Industrial Products	1,066,440	12,248.60	1.29%
INE83M01018	Schneider Electric Infrastructure Limited	Industrial Capital Goods	11,160,000	10,462.50	1.10%
INE999A01015	KSB Limited	Industrial Products	1,400,614	9,331.59	0.98%
INE715A01015	Wheels India Limited	Auto Ancillaries	1,809,761	9,298.58	0.97%
INE200A01026	GE T&D India Limited	Industrial Capital Goods	6,654,488	8,018.66	0.84%
INE154A01025	ITC Limited	Consumer Non Durables	3,600,000	7,111.80	0.75%
INE449A01011	Automotive Axles Limited	Auto Ancillaries	972,000	6,688.82	0.70%
INE07Y01011	ABB Power Products and Systems India Limited	Industrial Capital Goods	624,600	6,663.22	0.70%
INE105A01035	Sundaram Clayton Limited	Auto Ancillaries	321,637	6,297.46	0.66%
INE717A01029	Kennametal India Limited	Industrial Capital Goods	479,881	4,786.17	0.50%
INE465A01025	Bharat Forge Limited	Industrial Products	900,000	3,918.60	0.41%
INE686A01026	ITD Cementation India Limited	Construction	6,524,630	3,487.41	0.37%
INE285J01028	Security and Intelligence Services (India) Limited	Commercial Services	548,000	3,013.74	0.32%
INE200M01013	Varun Beverages Limited	Consumer Non Durables	328,000	2,650.71	0.28%
INE149A01033	Cholamandalam Financial Holdings Limited	Finance	506,600	2,598.86	0.27%
INE136B01020	Cyient Limited	Software	387,000	1,643.01	0.17%
INE091A01010	Tata Steel Limited - Parity Paid Share	Ferrous Metals	2,970,000	1,211.76	0.13%
INE671A01014	Tata Steel Long Products Limited	Ferrous Metals	345,026	1,173.95	0.12%
INE508G01029	Time Technoplast Limited	Industrial Products	2,407,601	1,107.50	0.12%
INE040A01034	HDFC Bank Limited	Banks	90,000	1,059.89	0.11%
INE71K01010	CredAAccess Grameen Limited	Finance	90,000	757.71	0.08%
	<b>Subtotal</b>			<b>942,264.65</b>	<b>98.91%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>942,264.65</b>	<b>98.91%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			8,905.73	0.93%
	<b>Total</b>			<b>8,905.73</b>	<b>0.93%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			2.52	0.00%
	<b>Total</b>			<b>2.52</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>1,599.92</b>	<b>0.16%</b>
	<b>GRAND TOTAL</b>			<b>952,772.82</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE040A01034	HDFC Bank Limited	Banks	3,280,500	38,632.81	9.70%
INE090A01021	(CICI) Bank Limited	Banks	6,376,100	31,705.16	7.96%
INE062A01020	State Bank of India	Banks	9,282,075	28,124.69	7.06%
INE154A01025	ITC Limited	Consumer Non Durables	10,610,000	20,960.06	5.26%
INE129A01019	GAIL (India) Limited	Gas	19,962,666	20,423.41	5.13%
INE002A01018	Reliance Industries Limited	Petroleum Products	1,350,000	17,536.78	4.50%
INE376G01013	Biocon Limited	Pharmaceuticals	5,516,942	15,828.11	3.97%
INE671A01010	Honeywell Automation India Limited	Industrial Capital Goods	46,503	15,382.29	3.86%
INE238A01034	Axis Bank Limited	Banks	2,049,964	14,294.40	3.59%
INE860A01027	HCL Technologies Limited	Software	2,502,252	13,370.76	3.36%
INE171A01029	The Federal Bank Limited	Banks	13,715,242	11,781.38	2.96%
INE149A01033	Cholamandalam Financial Holdings Limited	Finance	2,146,226	11,010.14	2.76%
INE200M01013	Varun Beverages Limited	Consumer Non Durables	1,345,546	10,940.63	2.75%
INE775A01035	Motherhood Sumi Systems Limited	Auto Ancillaries	10,404,288	10,784.04	2.71%
INE330Y01012	Indian Railway Catering And Tourism Corporation Limited	Services	609,214	10,623.47	2.67%
INE938N01012	Dixon Technologies (India) Limited	Consumer Durables	271,645	10,388.71	2.61%
INE781H01022	Page Industries Limited	Textile Products	46,042	10,196.53	2.56%
INE686F01025	United Breweries Limited	Consumer Non Durables	806,490	10,048.04	2.52%
INE180A01020	Max Financial Services Limited	Finance	1,700,000	9,814.10	2.46%
INE878A01011	GE Power India Limited	Industrial Capital Goods	1,383,233	9,799.30	2.46%
INE208A01029	Ashok Leyland Limited	Auto	13,462,643	9,410.39	2.36%
INE111A01025	Container Corporation of India Limited	Transportation	1,838,645	9,370.65	2.35%
INE155A01022	Tata Motors Limited	Auto	5,974,024	7,703.50	1.93%
INE688B01028	NCC Limited	Construction Project	17,372,000	6,194.43	1.55%
INE398R01022	Syngene International Limited	Pharmaceuticals	1,720,994	5,169.87	1.30%
INE008M01021	Sterling And Wilson Solar Limited	Construction Project	2,889,605	4,808.30	1.21%
INE619P01015	Quess Corp Limited	Services	724,638	3,726.09	0.94%
INE332A01027	Thomas Cook (India) Limited	Services	5,215,541	2,451.36	0.62%
<b>Subtotal</b>				<b>370,877.37</b>	<b>93.11%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>370,877.37</b>	<b>93.11%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				25,262.46	6.34%
<b>Total</b>				<b>25,262.46</b>	<b>6.34%</b>
<b>OTHERS</b>					
Cash Margin - Derivatives				1,820.00	0.46%
Cash Margin - CCIL				2.87	0.00%
<b>Total</b>				<b>1,822.87</b>	<b>0.46%</b>
<b>Net Current Assets</b>				<b>246.35</b>	<b>0.09%</b>
<b>GRAND TOTAL</b>				<b>396,211.05</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			657.60	100.07%
	Total			657.60	100.07%
	Net Current Assets			(0.43)	-0.07%
	<b>GRAND TOTAL</b>			<b>657.17</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Floating Rate Note</b>					
INE722A07877	Shriram City Union Finance Limited **	CARE AA+	1,500	14,983.08	3.34%
INE774D07SF4	Mahindra & Mahindra Financial Services Limited **	FITCH AAA	1,000	10,048.92	2.24%
IN0020180470	7% Government of India	SOVEREIGN	66,600	67.60	0.02%
<b>Non Convertible Debentures</b>					
INE219X07025	8.99% India Grid Trust InvT Fund **	CRISIL AAA	2,000	20,224.50	4.50%
INE020B08BK0	8.57% REC Limited	CRISIL AAA	1,500	15,157.52	3.38%
INE549P07046	8.97% U.P. Power Corporation Limited **	FITCH AA+(CE)	1,455	14,593.96	3.25%
INE44L08359	7.9% Nabha Power Limited **	ICRA AA+(CE)	1,350	13,546.83	3.02%
INE522D07BG1	9.25% Manipuram Finance Limited	CARE AA	1,200	11,967.08	2.67%
INE537P07323	7.88% India Infradebt Limited **	CRISIL AAA	1,050	10,502.33	2.34%
INE476M07B14	8.3% L & T Housing Finance **	CRISIL AAA	1,000	10,139.36	2.26%
INE001A07SH4	8.98% Housing Development Finance Corporation Limited	CRISIL AAA	1,000	10,012.57	2.23%
INE134E83W1	8.18% Power Finance Corporation Limited	CRISIL AAA	750	7,719.46	1.72%
INE261F08A11	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	750	7,710.92	1.72%
INE445L08391	7.41% Nabha Power Limited **	ICRA AA+(CE)	750	7,552.11	1.68%
INE572E09S51	7.53% PNB Housing Finance Limited **	CARE AA+	670	6,532.39	1.45%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	500	5,201.32	1.16%
INE556F08JL5	7.89% Small Industries Dev Bank of India **	CARE AA	500	5,088.07	1.14%
INE205A07188	8.75% Vedanta Limited **	CRISIL AA	500	5,030.86	1.12%
INE063R07052	7.7% ORX Leasing & Financial Services India Limited **	FITCH AAA	500	4,962.50	1.11%
INE020B0948	8.37% REC Limited **	CRISIL AAA	450	4,546.04	1.01%
INE205A07182	8.9% Vedanta Limited **	CRISIL AA	317	3,204.64	0.71%
INE134E08H17	8.36% Power Finance Corporation Limited	CRISIL AAA	250	2,525.43	0.56%
INE134E08C14	8.7% Power Finance Corporation Limited **	CRISIL AAA	250	2,513.15	0.56%
INE020B09A16	7.42% REC Limited **	CRISIL AAA	250	2,511.16	0.56%
INE261F07H25	7.75% Sundaram Home Finance Limited **	ICRA AA	250	2,511.04	0.56%
INE445L08334	8.12% Nabha Power Limited **	ICRA AA+(CE)	200	2,234.08	0.50%
INE001A07RN4	8.7% Housing Development Finance Corporation Limited	CRISIL AAA	200	2,033.27	0.45%
INE020B08468	8.8% REC Limited **	CRISIL AAA	100	1,018.14	0.23%
<b>Zero Coupon Bonds</b>					
INE041007019	EMASYS OFFICE PARK REIT **	CRISIL AAA	2,150	23,503.99	5.23%
<b>Subtotal</b>				<b>227,652.34</b>	<b>50.72%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE186L07017	8.33% Phoenix Corporate Park Private Limited **	FITCH AAA(SO)	193	19,328.16	4.31%
INE59S07011	8.75% Durg Shivnath Expressways Private Limited **	ICRA AA	250	2,503.20	0.56%
<b>Zero Coupon Bonds</b>					
INE321N07137	KKR India Financial Services Private Limited **	CRISIL AA	25	3,772.39	0.84%
<b>Subtotal</b>				<b>25,804.75</b>	<b>5.71%</b>
<b>(c) Securitised Debt</b>					
INE0C0T15032	Innovation Trust XXX **	CRISIL AA(SO)	292	10,419.93	2.32%
INE05IF15010	MFL Securitisation Trust **	CRISIL AAA(SO)	1,795	8,317.93	1.85%
INE05ME15015	Indian Receivable Trust 18 **	CARE A(SO)	4,630	6,310.55	1.41%
INE08TV15014	First Business Receivables Trust **	CRISIL AAA(SO)	20	1,883.35	0.44%
INE08TV15022	First Business Receivables Trust **	CRISIL AAA(SO)	19	1,855.11	0.41%
INE08TV15030	First Business Receivables Trust **	CRISIL AAA(SO)	19	1,823.25	0.41%
INE08TV15048	First Business Receivables Trust **	CRISIL AAA(SO)	19	1,792.26	0.40%
<b>Subtotal</b>				<b>32,597.38</b>	<b>7.24%</b>
<b>Total</b>				<b>285,764.47</b>	<b>63.67%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE238A160U6	Axis Bank Limited **	CRISIL A1+	12,500	11,852.24	2.64%
INE238A160R5	Axis Bank Limited **	CRISIL A1+	10,000	9,801.78	2.14%
INE261F16488	National Bank For Agriculture and Rural Development **	CRISIL A1+	10,000	9,481.33	2.11%
INE238A166S7	Axis Bank Limited **	ICRA A1+	5,000	4,777.38	1.06%
INE556F16598	Small Industries Dev Bank of India	CARE A1+	2,500	2,487.41	0.55%
INE238A16286	Axis Bank Limited **	CRISIL A1+	2,500	2,467.19	0.55%
INE238A161U4	Axis Bank Limited **	ICRA A1+	600	568.30	0.13%
INE095A16G52	IndusInd Bank Limited **	CRISIL A1+	500	471.64	0.11%
INE238A161Q2	Axis Bank Limited **	CRISIL A1+	300	294.69	0.07%
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>					
				33,470.24	7.45%
<b>Reverse Repo</b>					
				29,414.72	6.55%
<b>Commercial Paper</b>					
INE002A14EA3	Reliance Industries Limited **	CARE A1+	3,500	16,599.54	3.70%
INE110L14MS6	Reliance Jio Infocomm Limited **	CARE A1+	2,000	9,982.58	2.22%
INE018A14H5	Larsen & Toubro Limited	ICRA A1+	2,000	9,957.03	2.22%
INE140A14DS2	Piramal Enterprises Limited **	CRISIL A1+	2,000	9,936.72	2.21%
INE110L14NQ8	Reliance Jio Infocomm Limited **	CARE A1+	2,000	9,723.48	2.17%
INE140A14B86	Piramal Enterprises Limited **	CRISIL A1+	1,500	7,454.35	1.66%
INE002A14DV1	Reliance Industries Limited **	CARE A1+	1,000	4,951.16	1.10%
INE110L14NF1	Reliance Jio Infocomm Limited	CRISIL A1+	200	946.56	0.21%
INE001A14W10	Housing Development Finance Corporation Limited **	CRISIL A1+	200	944.39	0.21%
<b>Total</b>				<b>175,382.73</b>	<b>39.06%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCL</b>					
				6.02	0.00%
<b>Total</b>				<b>6.02</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(12,167.08)</b>	<b>-2.73%</b>
<b>GRAND TOTAL</b>				<b>448,886.14</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			608.40	100.28%
	<b>Total</b>			<b>608.40</b>	<b>100.28%</b>
	Net Current Assets			(1.68)	-0.28%
	<b>GRAND TOTAL</b>			<b>606.72</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			536.64	99.91%
	Total			536.64	99.91%
	Net Current Assets			0.46	0.09%
	<b>GRAND TOTAL</b>			<b>537.10</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE261F08527	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	19	191.30	11.31%
INE134E08JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	19	190.81	11.28%
INE020B09823	8.87% REC Limited **	CRISIL AAA	19	190.12	11.24%
INE752E07J78	9.3% Power Grid Corporation of India Limited **	CRISIL AAA	14	176.84	10.45%
INE001A07RL8	8.8% Housing Development Finance Corporation Limited **	CRISIL AAA	10	100.72	5.95%
	<b>Subtotal</b>			<b>849.79</b>	<b>50.23%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>849.79</b>	<b>50.23%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE028A16B00	Bank of Baroda	FITCH A1+	200	197.28	11.66%
INE56F16648	Small Industries Dev Bank of India **	CARE A1+	200	197.15	11.65%
INE238A161Q2	Axis Bank Limited **	CRISIL A1+	200	196.46	11.61%
INE095A16A82	Industrial Bank Limited **	CRISIL A1+	160	157.17	9.29%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			41.25	2.44%
	<b>Total</b>			<b>789.31</b>	<b>46.65%</b>
	<b>Net Current Assets</b>			<b>52.79</b>	<b>3.12%</b>
	<b>GRAND TOTAL</b>			<b>1,891.89</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			4,686.48	99.98%
	<b>Total</b>			<b>4,686.48</b>	<b>99.98%</b>
	Net Current Assets			1.14	0.02%
	<b>GRAND TOTAL</b>			<b>4,687.62</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			698.90	100.02%
	Total			698.90	100.02%
	Net Current Assets			(0.15)	-0.02%
	GRAND TOTAL			698.75	100.00%

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE062A01020	State Bank of India	Banks	27,500,000	83,325.00	7.09%
INE040A01034	HDFC Bank Limited	Banks	6,401,222	75,383.99	6.42%
INE090A01021	ICICI Bank Limited	Banks	14,500,000	72,101.25	6.14%
INE018A01030	Larsen & Toubro Limited	Construction Project	5,500,000	65,315.25	5.56%
INE156A01025	ITC Limited	Consumer Non Durables	31,500,000	62,228.25	5.30%
INE009A01021	Infosys Limited	Software	7,900,004	57,804.91	4.92%
INE397D01024	Bharti Airtel Limited	Telecom - Services	10,000,683	52,353.58	4.46%
INE238A01034	Axis Bank Limited	Banks	6,500,000	45,324.50	3.86%
INE002A01018	Reliance Industries Limited	Petroleum Products	3,400,000	45,174.10	3.85%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	1,700,000	35,818.15	3.05%
INE001A01038	Housing Development Finance Corporation Limited	Finance	1,600,000	34,812.00	2.96%
INE028A01039	Bank of Baroda	Banks	45,000,000	34,335.00	2.92%
INE854D01024	United Spirits Limited	Consumer Non Durables	4,701,833	32,271.03	2.75%
INE081A01012	Tata Steel Limited	Ferrous Metals	6,000,316	30,541.21	2.60%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	21,619,528	29,196.36	2.49%
INE671A01010	Honeywell Automation India Limited	Industrial Capital Goods	86,800	28,711.75	2.44%
INE155A01022	Tata Motors Limited	Auto	20,000,000	25,790.00	2.20%
INE427F01016	Chaliet Hotels Limited	Hotels, Resorts And Other Recreational Activities	7,700,672	25,296.71	2.15%
INE465A01025	Bharat Forge Limited	Industrial Products	5,200,000	22,640.80	1.93%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	6,000,000	22,374.00	1.91%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	5,010,121	21,360.65	1.82%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	20,000,000	21,150.00	1.80%
INE209A01029	Ashok Leyland Limited	Auto	30,000,000	20,970.00	1.79%
INE117A01022	ABB India Limited	Industrial Capital Goods	1,702,239	20,172.24	1.72%
INE647C01011	Aditya Birla Fashion and Retail Limited	Retailing	7,285,739	18,341.49	1.56%
INE860A01027	HCL Technologies Limited	Software	3,300,000	17,633.55	1.50%
INE059A01026	Cipla Limited	Pharmaceuticals	4,007,633	16,114.69	1.37%
INE030A01024	Siemens Limited	Industrial Capital Goods	1,224,690	15,965.72	1.36%
INE160A01020	Max Financial Services Limited	Finance	2,725,610	15,734.95	1.34%
INE298A01020	Cummins India Limited	Industrial Products	3,030,786	15,485.85	1.32%
INE129A01019	GAIL (India) Limited	Gas	14,001,332	14,617.39	1.24%
INE487B01029	Tata Consultancy Services Limited	Software	600,000	12,000.90	1.02%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	5,100,000	10,075.05	0.86%
INE152M01016	Triveni Turbine Limited	Industrial Capital Goods	8,397,982	7,986.48	0.68%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	271,519	7,947.63	0.68%
INE442H01029	Ashoka Buldoon Limited	Construction Project	7,719,639	6,974.69	0.59%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	6,000,000	6,840.00	0.58%
INE200A01026	GE T&D India Limited	Industrial Capital Goods	5,603,779	6,752.55	0.57%
INE406A01037	Aurobindo Pharma Limited	Pharmaceuticals	1,200,000	6,066.00	0.52%
INE646L01027	InterGlobe Aviation Limited	Transportation	400,543	5,207.26	0.44%
INE369D01010	VRL Logistics Limited	Transportation	2,225,015	5,119.76	0.44%
INE498D01023	TVS Motor Company Limited	Auto	1,000,748	4,360.26	0.37%
INE077Y01011	ABB Power Products and Systems India Limited	Industrial Capital Goods	340,459	3,642.91	0.31%
INE258A01016	BEML Limited	Industrial Capital Goods	400,000	2,983.40	0.25%
INE158A01026	Hero MotoCorp Limited	Auto	50,000	1,025.88	0.09%
Subtotal				1,165,317.14	99.22%
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
Subtotal				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>1,165,317.14</b>	<b>99.22%</b>
<b>Money Market Instruments</b>					
Triparty Repo/ Reverse Repo Instrument					
Triparty Repo				4,337.11	0.37%
<b>Total</b>				<b>4,337.11</b>	<b>0.37%</b>
<b>OTHERS</b>					
Cash Margin - Derivatives				1,900.00	0.16%
Cash Margin - CCIL				1.31	0.00%
<b>Total</b>				<b>1,901.31</b>	<b>0.16%</b>
<b>Net Current Assets</b>				<b>2,900.29</b>	<b>0.25%</b>
<b>GRAND TOTAL</b>				<b>1,174,455.85</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

Aggregate value of investments made by other schemes of Nippon India Mutual Fund are amounting to Rs 13788.55 Lacs.

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE239A01016	Nestle India Limited	Consumer Non Durables	1,011	159.52	6.98%
INE021A01026	Asian Paints Limited	Consumer Non Durables	8,219	147.77	6.47%
INE009A01021	Infosys Limited	Software	19,899	145.60	6.37%
INE237A01028	Kotak Mahindra Bank Limited	Banks	8,471	137.26	6.01%
INE660A01027	HCL Technologies Limited	Software	25,413	135.79	5.94%
INE090A01021	ICICI Bank Limited	Banks	28,556	132.05	5.78%
INE040A01034	HDFC Bank Limited	Banks	11,076	130.46	5.71%
INE002A01018	Reliance Industries Limited	Petroleum Products	8,000	108.29	4.65%
INE91801018	Bajaj Finserv Limited	Finance	1,153	104.36	4.57%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	3,037	88.90	3.95%
INE003A01024	Siemens Limited	Industrial Capital Goods	6,094	79.45	3.48%
INE347G01014	Petronet LNG Limited	Gas	30,362	74.57	3.26%
INE127D01025	HDFC Asset Management Company Limited	Finance	2,347	73.73	3.23%
INE259A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	5,524	71.01	3.11%
INE414G01012	Muthoot Finance Limited	Finance	7,940	69.89	3.06%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	5,395	66.72	2.92%
INE949L01017	AU Small Finance Bank Limited	Banks	5,027	58.46	2.56%
INE584A01023	NMDC Limited	Minerals/Mining	63,409	57.83	2.53%
INE359A01014	Abbott India Limited	Pharmaceuticals	264	41.50	1.82%
INE203G01027	Indraprastha Gas Limited	Gas	8,537	37.77	1.65%
INE491A01021	City Union Bank Limited	Banks	16,831	36.23	1.59%
INE33801027	Motilal Oswal Financial Services Limited	Finance	4,379	32.60	1.43%
INE647A01010	SRF Limited	Textile Products	836	32.55	1.42%
INE169A01031	Coromandel International Limited	Fertilisers	4,833	29.75	1.30%
INE571A01020	IPCA Laboratories Limited	Pharmaceuticals	2,155	29.34	1.28%
INE182A01018	Pfizer Limited	Pharmaceuticals	697	29.23	1.28%
INE159A01016	GlaxoSmithKline Pharmaceuticals Limited	Pharmaceuticals	2,095	27.36	1.20%
INE359A01016	AlphaSIS Limited	Software	3,080	26.94	1.17%
INE813H01021	Torrent Power Limited	Power	8,448	25.53	1.12%
INE246F01010	Gujarat State Petronet Limited	Gas	10,680	24.08	1.05%
	<b>Subtotal</b>			<b>2,212.50</b>	<b>96.83%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,212.50</b>	<b>96.83%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Triparty Repo			121.90	5.33%
	<b>Total</b>			<b>121.90</b>	<b>5.33%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.01	\$0.00%
	<b>Total</b>			<b>0.01</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>(49.84)</b>	<b>-2.16%</b>
	<b>GRAND TOTAL</b>			<b>2,285.37</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

## Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN0020170174	7.17% Government of India	SOVEREIGN	29,500,000	30,624.22	26.98%
IN0020180454	7.26% Government of India	SOVEREIGN	24,000,000	25,045.80	22.06%
IN0020190016	7.27% Government of India	SOVEREIGN	18,000,000	18,911.18	16.86%
IN0020150093	7.59% Government of India	SOVEREIGN	12,000,000	12,727.54	11.21%
IN0020020106	7.95% Government of India	SOVEREIGN	10,500,000	11,530.24	10.16%
IN0020190065	7.57% Government of India	SOVEREIGN	6,500,000	6,989.17	6.16%
IN2920150413	8.21% State Government Securities	SOVEREIGN	1,000,000	1,041.11	0.92%
IN0020190396	6.16% Government of India	SOVEREIGN	73,000	73.90	0.07%
IN0020180025	7.37% Government of India	SOVEREIGN	63,200	68.25	0.06%
IN0020150051	7.73% Government of India	SOVEREIGN	47,600	51.60	0.05%
	<b>Subtotal</b>			<b>107,061.01</b>	<b>94.33%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>107,061.01</b>	<b>94.33%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			5,239.92	4.62%
	<b>Total</b>			<b>5,239.92</b>	<b>4.62%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			19.93	0.02%
	<b>Total</b>			<b>19.93</b>	<b>0.02%</b>
	<b>Net Current Assets</b>			<b>1,202.84</b>	<b>1.03%</b>
	<b>GRAND TOTAL</b>			<b>113,523.70</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE04AD1034	HDFC Bank Limited	Banks	139,493	1,642.62	10.93%
INE002AD1018	Reliance Industries Limited	Petroleum Products	104,246	1,385.09	9.21%
INE001AD1036	Housing Development Finance Corporation Limited	Finance	55,648	1,210.76	8.05%
INE090AD1021	ICICI Bank Limited	Banks	208,554	1,037.03	6.90%
INE009AD1021	Infosys Limited	Software	110,090	854.06	5.75%
INE237AD1028	Kotak Mahindra Bank Limited	Banks	43,127	688.61	4.65%
INE467B01029	Tata Consultancy Services Limited	Software	33,879	677.63	4.51%
INE154AD1025	ITC Limited	Consumer Non Durables	281,352	555.81	3.70%
INE030AD1027	Hindustan Unilever Limited	Consumer Non Durables	23,096	500.99	3.33%
INE238AD1034	Axis Bank Limited	Banks	71,825	500.94	3.33%
INE018AD1030	Larsen & Toubro Limited	Construction Project	39,828	472.98	3.15%
INE397D01024	Bharti Airtel Limited	Telecom - Services	72,125	377.57	2.51%
INE062AD1020	State Bank of India	Banks	123,743	374.94	2.49%
INE296AD1024	Bajaj Finance Limited	Finance	8,343	372.59	2.48%
INE585B01010	Mahindra & Mahindra Limited	Auto	4,286	269.29	1.79%
INE021AD1026	Asian Paints Limited	Consumer Non Durables	14,537	261.37	1.74%
INE096AD1012	IndusInd Bank Limited	Banks	19,442	214.65	1.43%
INE860AD1027	HCL Technologies Limited	Software	35,001	187.03	1.24%
INE238AD1018	Nestle India Limited	Consumer Non Durables	1,150	181.46	1.21%
INE918D1018	Bajaj Finserv Limited	Finance	1,950	176.48	1.17%
INE280AD1028	Titan Company Limited	Consumer Durables	13,455	168.79	1.12%
INE481G01011	UltraTech Cement Limited	Cement	3,630	153.17	1.02%
INE738E01010	NTPC Limited	Power	143,573	152.99	1.02%
INE660C01036	Tech Mahindra Limited	Software	19,918	148.27	0.99%
INE101AD1026	Mahindra & Mahindra Limited	Auto	30,867	141.08	0.94%
INE752E01010	Power Grid Corporation of India Limited	Power	75,912	137.78	0.92%
INE044AD1036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	34,815	129.83	0.86%
INE917D1010	Bajaj Auto Limited	Auto	4,198	121.35	0.81%
INE069AD1023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	3,911	114.48	0.76%
INE216AD1030	Britannia Industries Limited	Consumer Non Durables	3,799	112.84	0.75%
INE028AD1011	Bharat Petroleum Corporation Limited	Petroleum Products	25,881	110.34	0.73%
INE075AD1022	Wipro Limited	Software	47,896	106.07	0.71%
INE520F01014	Coal India Limited	Minerals/Mining	61,603	103.74	0.69%
INE219AD1029	Oil & Natural Gas Corporation Limited	Oil	109,526	100.71	0.67%
INE081AD1012	Tata Steel Limited	Ferrous Metals	24,337	92.91	0.62%
INE628AD1036	UPL Limited	Pesticides	17,738	92.19	0.61%
INE047AD1021	Grain Industries Limited	Cement	12,736	87.45	0.58%
INE242AD1010	Indian Oil Corporation Limited	Petroleum Products	81,951	86.67	0.58%
INE158AD1026	Hero MotoCorp Limited	Auto	4,186	85.89	0.57%
INE742F01042	Adani Ports and Special Economic Zone Limited	Transportation	24,895	85.19	0.57%
INE019AD1038	JSW Steel Limited	Ferrous Metals	32,736	77.16	0.51%
INE064AD1013	Eicher Motors Limited	Auto	449	74.54	0.50%
INE155AD1022	Tata Motors Limited	Auto	57,770	74.48	0.50%
INE038AD1020	Hindalco Industries Limited	Non - Ferrous Metals	47,075	73.39	0.49%
INE205AD1025	Vedanta Limited	Non - Ferrous Metals	58,732	66.95	0.45%
INE059AD1028	Cipla Limited	Pharmaceuticals	16,379	65.98	0.44%
INE129AD1019	QAIL (India) Limited	Gas	59,620	62.25	0.41%
INE121J01017	Bharti Infratel Limited	Telecom - Equipment & Accessories	27,435	58.83	0.39%
INE256AD1028	Zee Entertainment Enterprises Limited	Media & Entertainment	24,157	57.81	0.38%
INE529G01027	Yes Bank Limited	Banks	71,549	24.76	0.16%
<b>Subtotal</b>				<b>14,929.76</b>	<b>99.32%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>14,929.76</b>	<b>99.32%</b>
<b>Money Market Instruments</b>					
Triparty Repo/ Reverse Repo Instrument					
Triparty Repo				56.51	0.38%
<b>Total</b>				<b>56.51</b>	<b>0.38%</b>
<b>OTHERS</b>					
Cash Margin - CCIL				0.02	0.00%
<b>Total</b>				<b>0.02</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>48.17</b>	<b>0.30%</b>
<b>GRAND TOTAL</b>				<b>15,034.46</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE288B01029	Deepak Nitels Limited	Chemicals	7,350,750	33,953.11	3.96%
INE142Z01019	Orient Electric Limited	Consumer Durables	10,981,749	28,816.11	3.36%
INE741K01010	CredAcess Grameen Limited	Finance	3,412,911	28,733.30	3.35%
INE048G01026	Navin Fluoro International Limited	Chemicals	1,738,827	24,865.84	2.90%
INE040A01034	HDFC Auto Ancillaries Limited	Auto Ancillaries	1,989,646	23,537.65	2.79%
INE974X01010	Tube Investments of India Limited	Auto Ancillaries	4,315,042	22,783.42	2.68%
INE00WC01019	Affle (India) Limited	Software	980,132	17,631.59	2.06%
INE768C01010	Zybus Wellness Limited	Consumer Non Durables	1,167,400	17,122.26	2.00%
INE340A01012	Birla Corporation Limited	Cement	2,457,475	17,019.24	1.99%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	4,700,000	16,269.05	1.90%
INE68Y01026	Fine Organic Industries Limited	Chemicals	716,817	15,279.31	1.78%
INE285J01028	Security and Intelligence Services (India) Limited	Commercial Services	2,602,324	14,285.46	1.67%
INE258B01022	FDC Limited	Pharmaceuticals	6,050,432	14,194.31	1.66%
INE34PF01028	Radio Khattan Limited	Consumer Non Durables	3,386,050	13,537.39	1.63%
INE044J01027	VIP Industries Limited	Consumer Durables	3,249,070	13,316.31	1.55%
INE13A01020	Rallis India Limited	Pesticides	5,519,475	12,360.86	1.44%
INE745G01035	Multi Commodity Exchange of India Limited	Finance	890,510	11,378.49	1.33%
INE138B01020	Cyient Limited	Software	2,528,787	10,736.01	1.25%
INE119A01028	Balrampur Chini Mills Limited	Consumer Non Durables	7,498,327	10,707.61	1.25%
INE062A01020	State Bank of India	Banks	3,400,000	10,302.00	1.20%
INE938N01012	Dixon Technologies (India) Limited	Consumer Durables	264,787	10,135.41	1.18%
INE120A01034	Carbonium Universal Limited	Industrial Products	3,115,372	10,132.75	1.18%
INE193E01025	Bajaj Electricals Limited	Consumer Durables	2,499,296	10,039.33	1.17%
INE668F01031	Jyoti Labs Limited	Consumer Non Durables	6,078,050	9,948.12	1.16%
INE100A01010	Atul Limited	Chemicals	193,129	9,933.88	1.16%
INE203A01020	AstraZeneca Pharma India Limited	Pharmaceuticals	377,684	9,737.45	1.14%
INE022Q01020	Indian Energy Exchange Limited	Finance	5,500,000	9,691.00	1.13%
INE152A01028	Thamasa Limited	Industrial Capital Goods	1,015,372	9,369.25	1.09%
INE288B01018	Elanias Beck India Limited	Miscellaneous	378,000	9,085.14	1.06%
INE634A01018	Honda SIEL Power Products Limited	Industrial Capital Goods	825,130	9,042.60	1.06%
INE633B01018	Polypex Corporation Limited	Industrial Products	1,788,694	8,828.10	1.03%
INE975A01021	West Coast Paper Mills Limited	Paper	4,278,015	8,808.43	1.03%
INE704P01011	Cochin Ship Limited	Industrial Capital Goods	2,853,308	8,652.63	1.01%
INE925X01010	H.G. Intra Engineering Limited	Construction Project	3,555,334	8,536.36	1.00%
INE725G01011	ICRA Limited	Finance	298,617	8,470.57	0.99%
INE301A01014	Raymond Limited	Textile Products	1,674,027	8,453.00	0.99%
INE044H01011	KPTI Technologies Limited	Software	10,253,467	8,392.22	0.98%
INE228B01022	Kajastar Power Transmission Limited	Power	2,486,172	8,288.54	0.97%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	6,092,428	8,224.78	0.96%
INE707A01012	Vindhya Telelinks Limited	Telecom - Equipment & Accessories	1,035,279	8,037.39	0.94%
INE916U01025	Sheela Foam Limited	Consumer Durables	483,742	7,871.69	0.92%
INE140A01033	Chelmsford Financial Holdings Limited	Finance	1,431,821	7,345.24	0.86%
INE161A01038	NIT Limited	Software	7,385,816	7,337.81	0.86%
INE477A01020	Can Fin Homes Limited	Finance	1,397,587	6,988.63	0.82%
INE549H01012	Voltamp Transformers Limited	Industrial Capital Goods	551,267	6,848.94	0.80%
INE389H01022	Construction Project	Construction Project	2,171,547	6,733.97	0.79%
INE871A01010	Honeywell Automation India Limited	Industrial Capital Goods	30,000	6,615.61	0.77%
INE674A01014	Tata Steel Long Products Limited	Ferrous Metals	1,932,190	6,574.28	0.77%
INE114A01011	Steel Authority of India Limited	Ferrous Metals	18,280,010	6,498.54	0.76%
INE858B01029	ISGEC Heavy Engineering Limited	Industrial Capital Goods	1,883,721	6,285.97	0.73%
INE068F01012	Aerospac & Defense Limited	Aerospace & Defense	867,330	5,897.20	0.69%
INE325A01013	Timken India Limited	Industrial Products	626,626	5,948.25	0.69%
INE732A01036	Krioskar Brothers Limited	Industrial Products	4,054,476	5,737.08	0.67%
INE171A01029	The Federal Bank Limited	Banks	6,695,022	5,716.66	0.67%
INE769P01016	Mahindra Logistics Limited	Transportation	1,523,776	5,641.02	0.66%
INE236A01034	Axis Bank Limited	Banks	801,950	5,584.89	0.64%
INE442H01029	Ashoka Buldoon Limited	Construction Project	5,979,894	5,402.83	0.63%
INE346W01013	Apex Frozen Foods Limited	Consumer Non Durables	1,987,385	5,392.77	0.63%
INE811A01020	Kirloskar Pneumatic Company Limited	Industrial Products	3,903,167	5,392.21	0.63%
INE933K01021	Bajaj Consumer Care Limited	Consumer Non Durables	2,745,165	5,235.00	0.61%
INE397D01024	Bharsi Airtel Limited	Telecom - Services	1,000,000	5,235.00	0.61%
INE570A01014	ION EXCHANGE INDIA LIMITED	Miscellaneous	606,485	5,228.81	0.61%
INE736A01011	Central Depository Services (India) Limited	Finance	1,964,859	5,206.88	0.61%
INE873D01024	Indoco Remedies Limited	Pharmaceuticals	2,244,589	5,169.97	0.60%
INE337A01034	L.G. Balakrishnan & Bros Limited	Auto Ancillaries	5,086,468	5,086.46	0.59%
INE188B01011	INEOS Styrolution India Limited	Industrial Products	697,128	4,877.11	0.57%
INE600K01018	Galaxy Surfactants Limited	Chemicals	298,555	4,817.18	0.56%
INE036D01028	Kanur Vyysys Bank Limited	Banks	11,149,965	4,660.27	0.54%
INE372A01015	Apar Industries Limited	Industrial Capital Goods	1,313,041	4,549.23	0.54%
INE876N01018	Orient Cement Limited	Cement	5,696,526	4,537.28	0.53%
INE306R01017	Intellect Design Arena Limited	Software	3,900,218	4,510.60	0.53%
INE970X01018	Lemon Tree Hotels Limited	Hotels, Resorts And Other Recreational Activities	6,714,627	4,496.75	0.52%
INE649A01035	Jeek India Limited	Auto Ancillaries	5,750,000	4,329.75	0.51%
INE054N01011	Sony Home Innovation Limited	Construction	3,222,175	4,289.66	0.50%
INE382Z01011	Garden Reach Shipbuilders & Engineers Limited	Aerospace & Defense	2,785,523	4,246.53	0.50%
INE488V01015	PSP Projects Limited	Construction	784,445	3,860.65	0.45%
INE939H01023	K.P.R. Mill Limited	Textile Products	638,275	3,775.40	0.44%
INE943C01027	Srikanthi Pipes Limited	Ferrous Metals	1,860,787	3,716.92	0.43%
INE022D01029	Sundaram Finance Holdings Limited	Finance	6,093,768	3,634.93	0.42%
INE976G01028	RBL Bank Limited	Banks	1,232,700	3,585.92	0.42%
INE511C01022	Magma Fincorp Limited	Finance	8,201,168	3,567.51	0.42%
INE085A01013	Chambal Fertilizers & Chemicals Limited	Fertilisers	2,510,480	3,557.27	0.41%
INE419M01019	TD Power Systems Limited	Industrial Capital Goods	2,045,629	3,490.62	0.40%
INE935Q01015	Future Supply Chain Solutions Limited	Transportation	823,758	3,272.79	0.38%
INE230A01023	EIH Limited	Hotels, Resorts And Other Recreational Activities	2,400,000	3,164.40	0.37%
INE95D01029	Genus Power Infrastructures Limited	Industrial Capital Goods	12,750,894	3,130.34	0.37%
INE031B01048	Ajanta Pharmed Limited	Pharmaceuticals	224,000	3,102.74	0.36%
INE078B01028	Syaram Silk Mills Limited	Textile Products	1,380,979	3,100.48	0.36%
INE493A01027	Tata Coffee Limited	Consumer Non Durables	3,787,173	3,054.36	0.35%
INE089C01029	Sterite Technologies Limited	Telecom - Equipment & Accessories	3,258,657	2,996.34	0.35%
INE449A01011	Automotive Aotes Limited	Auto Ancillaries	404,000	2,780.13	0.32%
INE278M01019	Navkar Corporation Limited	Transportation	9,540,571	2,637.97	0.31%
INE01D01012	Tejas Networks Limited	Telecom - Equipment & Accessories	5,563,697	2,578.77	0.30%
INE837H01020	Advanced Enzyme Technologies Limited	Consumer Non Durables	1,665,196	2,537.76	0.30%
INE268F01028	Entertainment Network (India) Limited	Media & Entertainment	1,200,615	2,343.00	0.27%
INE764D01017	V.S.T Tractors Limited	Auto	199,800	2,283.08	0.27%
INE264T01014	Capacit'e Infoprojects Limited	Construction	1,374,604	2,181.26	0.26%
INE592A01026	Orient Paper & Industries Limited	Paper	10,390,000	2,176.71	0.25%
INE439A01020	Asahi India Glass Limited	Auto Ancillaries	791,209	1,971.69	0.23%
INE041A01016	Dhampur Sugar Mills Limited	Consumer Non Durables	1,169,496	1,879.21	0.22%
INE713K01011	Shree Pushkar Chemicals & Fertilisers Limited	Chemicals	1,615,814	1,787.90	0.21%
INE621L01012	Texmaco Rail & Engineering Limited	Industrial Capital Goods	6,785,047	1,701.41	0.20%
INE278H01035	Sandhar Technologies Limited	Auto Ancillaries	699,595	1,590.94	0.19%
INE805C01028	KCP Limited	Cement	2,409,040	1,456.26	0.17%
INE573R01012	Seya Industries Limited	Chemicals	1,960,666	1,430.30	0.17%
INE637C01025	Pokarna Limited	Construction	1,637,530	1,289.55	0.15%
INE320J01015	RITES Limited	Construction Project	425,381	1,245.73	0.15%
INE246B01019	Ramco Systems Limited	Software	888,031	1,171.31	0.14%
INE226H01026	Sadbhav Engineering Limited	Construction Project	1,543,000	1,087.82	0.13%
INE090J01021	Steering And Wilson Solar Limited	Construction Project	634,260	1,055.41	0.12%
INE611L01021	Indian Terrain Fashions Limited	Textile Products	1,832,411	880.47	0.10%
<b>Subtotal</b>				<b>824,513.13</b>	<b>96.26%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>824,513.13</b>	<b>96.26%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				<b>30,668.15</b>	<b>3.58%</b>
<b>Total</b>				<b>30,668.15</b>	<b>3.58%</b>
<b>OTHERS</b>					
<b>Cash Margin - Derivatives</b>				<b>1,900.00</b>	<b>0.22%</b>
<b>Cash Margin - CCIL</b>				<b>3.41</b>	<b>0.00%</b>
<b>Total</b>				<b>1,903.41</b>	<b>0.22%</b>
<b>Net Current Assets</b>				<b>(465.34)</b>	<b>-0.06%</b>
<b>GRAND TOTAL</b>				<b>856,682.35</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE00A01034	HDFC Bank Limited	Banks	48,516	571.32	12.00%
INE002A01018	Reliance Industries Limited	Petroleum Products	36,243	481.54	10.11%
INE001A01036	Housing Development Finance Corporation Limited	Finance	19,681	427.96	8.99%
INE090A01021	ICICI Bank Limited	Banks	73,420	364.20	7.65%
INE009A01021	Infosys Limited	Software	42,769	312.79	6.57%
INE467B01028	Tata Consultancy Services Limited	Software	12,026	240.63	5.05%
INE237A01028	Kotak Mahindra Bank Limited	Banks	13,508	218.78	4.60%
INE154A01025	ITC Limited	Consumer Non Durables	97,555	192.77	4.05%
INE238A01034	Axis Bank Limited	Banks	26,135	182.10	3.82%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	8,175	177.80	3.73%
INE018A01030	Larsen & Toubro Limited	Construction Project	13,946	164.98	3.47%
INE062A01020	State Bank of India	Banks	42,903	129.95	2.73%
INE296A01024	Bajaj Finance Limited	Finance	2,824	126.04	2.65%
INE397D01024	Bharti Airtel Limited	Telecom - Services	23,104	121.08	2.54%
INE585B01010	Maruti Suzuki India Limited	Auto	1,521	95.58	2.01%
INE021A01026	Asian Paints Limited	Consumer Non Durables	5,160	92.79	1.95%
INE095A01012	IndusInd Bank Limited	Banks	6,900	76.18	1.60%
INE860A01027	HCL Technologies Limited	Software	12,419	66.33	1.39%
INE239A01016	Nestle India Limited	Consumer Non Durables	498	64.34	1.35%
INE280A01028	Titan Company Limited	Consumer Durables	4,776	59.93	1.26%
INE481G01011	UltraTech Cement Limited	Cement	1,288	54.35	1.14%
INE669C01036	Tech Mahindra Limited	Software	7,059	52.51	1.10%
INE733E01010	NTPC Limited	Power	49,699	51.89	1.09%
INE101A01026	Mahindra & Mahindra Limited	Auto	10,948	49.97	1.05%
INE726E01010	Power Grid Corporation of India Limited	Power	26,946	48.91	1.03%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	12,358	46.09	0.97%
INE91701010	Bajaj Auto Limited	Auto	1,490	43.07	0.90%
INE213A01028	Oil & Natural Gas Corporation Limited	Oil	35,988	33.16	0.70%
INE081A01012	Tata Steel Limited	Ferrous Metals	8,640	32.97	0.69%
INE158A01026	Hero MotoCorp Limited	Auto	1,486	30.43	0.64%
<b>Subtotal</b>				<b>4,610.38</b>	<b>96.83%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>4,610.38</b>	<b>96.83%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				68.99	1.45%
<b>Total</b>				<b>68.99</b>	<b>1.45%</b>
<b>OTHERS</b>					
Cash Margin - CCIL				0.01	\$0.00%
<b>Total</b>				<b>0.01</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>51.61</b>	<b>1.22%</b>
<b>GRAND TOTAL</b>				<b>4,769.99</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV



Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE002A01018	Reliance Industries Limited	Petroleum Products	3,101,000	41,201.44	3.95%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	9,790,000	36,506.91	3.50%
INE062A01020	State Bank of India	Banks	11,946,000	36,196.38	3.47%
INE001A01036	Housing Development Finance Corporation Limited	Finance	1,645,500	35,801.97	3.43%
INE239A01034	Axis Bank Limited	Banks	5,010,000	34,534.73	3.35%
INE154A01025	ITC Limited	Consumer Non Durables	14,349,600	28,347.63	2.72%
INE040A01034	HDFC Bank Limited	Banks	2,333,500	27,480.46	2.64%
INE585B01010	Maruti Suzuki India Limited	Auto	378,500	23,781.53	2.28%
INE009A01021	Infosys Limited	Software	3,246,000	23,750.98	2.28%
INE090A01021	ICICI Bank Limited	Banks	4,624,25	22,933.46	2.21%
INE018A01030	Larsen & Toubro Limited	Construction Project	1,710,000	20,307.11	1.95%
INE264A01014	GlaxoSmithKline Consumer Healthcare Limited	Consumer Non Durables	204,203	19,286.77	1.85%
INE095A01012	IndusInd Bank Limited	Banks	1,730,800	19,108.90	1.83%
INE047A01021	Gasim Industries Limited	Cement	2,632,500	18,090.54	1.74%
INE019A01038	JSW Steel Limited	Ferrous Metals	4,807,000	11,330.10	1.09%
INE021A01026	Asian Paints Limited	Consumer Non Durables	550,800	9,903.11	0.95%
INE481G01011	UltraTech Cement Limited	Cement	228,800	9,654.44	0.93%
INE742P01042	Asari Ports and Special Economic Zone Limited	Transportation	2,792,500	9,555.94	0.92%
INE397D01024	Bharti Airtel Limited	Telecom - Services	1,791,788	9,379.91	0.90%
INE012A01025	ACC Limited	Cement	616,800	8,147.00	0.78%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	367,800	7,998.73	0.77%
INE134E01011	Power Finance Corporation Limited	Finance	7,285,000	7,973.43	0.76%
INE884D01024	United Spirits Limited	Consumer Non Durables	1,137,500	7,807.23	0.75%
INE129A01019	GAIL (India) Limited	Gas	7,462,286	7,790.61	0.75%
INE158A01026	Hero MotoCorp Limited	Auto	374,800	7,689.96	0.74%
INE406A01037	Aurobindo Pharma Limited	Pharmaceuticals	1,435,000	7,253.93	0.70%
INE237A01028	Kotak Mahindra Bank Limited	Banks	433,200	7,019.36	0.67%
INE101A01028	Mahindra & Mahindra Limited	Auto	1,371,000	6,268.16	0.60%
INE296A01024	Bajaj Finance Limited	Finance	135,000	6,028.90	0.58%
INE917H01010	Bajaj Auto Limited	Auto	204,750	5,917.28	0.57%
INE099A01026	Cipla Limited	Pharmaceuticals	1,445,550	5,812.56	0.56%
INE429A01024	Adani Enterprises Limited	Trading	2,596,000	5,678.15	0.54%
INE797F01012	Jubilant Foodworks Limited	Consumer Non Durables	297,500	5,226.63	0.50%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	1,490,400	5,159.02	0.49%
INE115A01026	LIC Housing Finance Limited	Finance	1,604,200	5,137.45	0.49%
INE171A01029	The Federal Bank Limited	Banks	5,740,000	4,930.66	0.47%
INE271C01023	DLF Limited	Construction	2,362,800	4,865.70	0.46%
INE694A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	2,370,900	4,683.71	0.45%
INE155A01022	Tata Motors Limited	Auto	3,573,300	4,607.77	0.44%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	3,752,000	4,277.28	0.41%
INE038A01020	Hindalco Industries Limited	Non - Ferrous Metals	2,674,000	4,168.77	0.40%
INE239A01016	Nestle India Limited	Consumer Non Durables	25,300	4,088.72	0.39%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	110,750	3,211.76	0.31%
INE414G01012	Muthoo Finance Limited	Finance	366,000	3,221.72	0.31%
INE424H01027	Sun TV Network Limited	Media & Entertainment	799,600	3,156.14	0.30%
INE914H01011	Adani Power Limited	Power	6,660,000	3,150.18	0.30%
INE203G01027	Indraprastha Gas Limited	Gas	704,000	3,114.50	0.30%
INE437A01024	Apollo Hospitals Enterprise Limited	Healthcare Services	175,000	3,037.65	0.29%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	675,000	2,877.86	0.28%
INE29G01019	ICICI Prudential Life Insurance Company Limited	Finance	592,500	2,793.05	0.27%
INE102D01028	Coccolife Consumer Products Limited	Consumer Non Durables	496,300	2,745.46	0.27%
INE935A01035	GlaxoSmithKline Consumer Healthcare Limited	Pharmaceuticals	995,400	2,762.73	0.27%
INE918H01018	Bajaj Finserv Limited	Finance	30,375	2,749.17	0.26%
INE476A01014	Canara Bank	Banks	1,817,400	2,611.60	0.25%
INE114D01025	Consolidated Corporation of India Limited	Transportation	511,101	2,604.83	0.25%
INE813H01021	Torntext Power Limited	Power	846,000	2,529.96	0.25%
INE256A01028	Zee Entertainment Enterprises Limited	Media & Entertainment	1,071,000	2,562.90	0.25%
INE860A01027	HCL Technologies Limited	Software	457,800	2,448.25	0.23%
INE020B01016	REC Limited	Finance	1,980,000	2,332.44	0.22%
INE214A01030	Britannia Industries Limited	Consumer Non Durables	74,800	2,221.17	0.21%
INE002S01010	Mahanagar Gas Limited	Gas	215,400	2,165.42	0.21%
INE438A01022	Apollo Tyres Limited	Auto Ancillaries	1,428,000	2,039.18	0.20%
INE628A01036	UPL Limited	Pesticides	385,200	2,001.88	0.19%
INE016A01026	Dabur India Limited	Consumer Non Durables	389,750	1,928.59	0.19%
INE079A01024	Ambuja Cement Limited	Cement	922,500	1,891.50	0.18%
INE196A01026	Manico Limited	Consumer Non Durables	630,500	1,883.62	0.18%
INE176B01034	Havells India Limited	Consumer Durables	296,000	1,814.63	0.17%
INE698F01025	United Breweries Limited	Consumer Non Durables	144,900	1,804.95	0.17%
INE740A01030	Havells & Power Limited	Ferrous Metals	1,125,000	1,713.38	0.17%
INE245A01021	Tata Power Company Limited	Power	3,699,000	1,685.40	0.16%
INE148H01020	Indiabulls Housing Finance Limited	Finance	597,600	1,672.38	0.16%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	76,800	1,618.14	0.16%
INE329A01014	Escorts Limited	Auto	201,300	1,570.34	0.15%
INE299A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	118,300	1,520.63	0.15%
INE721A01013	Shriram Transport Finance Company Limited	Finance	126,000	1,507.34	0.14%
INE081A01012	Tata Steel Limited	Ferrous Metals	385,500	1,471.65	0.14%
INE176A01028	Bata India Limited	Consumer Durables	80,850	1,334.55	0.13%
INE003A01024	Siemens Capital India Limited	Industrial Capital Goods	96,800	1,262.03	0.12%
INE585A01032	Amara Raja Batteries Limited	Auto Ancillaries	178,400	1,137.66	0.11%
INE776C01039	GMR Infrastructure Limited	Construction Project	4,950,000	990.00	0.09%
INE226A01021	Voltaas Limited	Consumer Durables	136,000	923.10	0.09%
INE114A01011	Steel Authority of India Limited	Ferrous Metals	2,464,900	876.27	0.08%
INE883A01011	MRF Limited	Auto Ancillaries	1,280	849.83	0.08%
INE647A01010	SRF Limited	Textile Products	21,500	837.17	0.08%
INE318A01026	Pidilite Industries Limited	Chemicals	51,500	779.25	0.07%
INE092A01019	Tata Chemicals Limited	Chemicals	168,000	771.12	0.07%
INE160A01022	Punjab National Bank	Banks	1,660,000	747.26	0.07%
INE668C01036	Tech Mahindra Limited	Software	94,800	705.69	0.07%
INE988K01017	Equitas Holdings Limited	Finance	553,700	597.17	0.06%
INE669E01016	Vodafone Idea Limited	Telecom - Services	14,994,000	577.27	0.06%
INE121A01024	Cholamandalam Investment and Finance Company Limited	Finance	180,000	551.70	0.05%
INE092T01019	ICFC First Bank Limited	Bank	1,344,000	494.59	0.05%
INE688B01028	NCC Limited	Construction Project	1,368,000	487.01	0.05%
INE774D01024	Mahindra & Mahindra Financial Services Limited	Finance	137,600	472.31	0.05%
INE486A01013	CESC Limited	Power	63,200	408.87	0.04%
INE139A01034	National Aluminium Company Limited	Non - Ferrous Metals	1,216,800	407.63	0.04%
INE029A01030	Bank of Baroda	Banks	451,400	374.94	0.04%
INE140A01024	Piramal Enterprises Limited	Pharmaceuticals	28,119	367.39	0.04%
INE347G01014	Petronet LNG Limited	Gas	141,000	346.30	0.03%
INE329A01026	Bosch Limited	Auto Ancillaries	2,800	339.60	0.03%
INE055A01016	Century Textiles & Industries Limited	Paper	51,800	313.17	0.03%
INE010B01027	Cadila Healthcare Limited	Pharmaceuticals	118,800	308.94	0.03%
INE257A01026	Bharat Heavy Electricals Limited	Industrial Capital Goods	821,600	251.41	0.02%
INE070A01015	Shree Cement Limited	Cement	1,000	226.71	0.02%
INE795D01014	HDFC Life Insurance Company Limited	Finance	37,800	235.67	0.02%
INE663F01024	Info Edge (India) Limited	Software	7,200	186.72	0.02%
INE787D01026	Balkrishna Industries Limited	Auto Ancillaries	15,200	166.65	0.02%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	144,000	106.49	0.01%
INE326A01037	Lupin Limited	Pharmaceuticals	11,200	71.68	0.01%
INE33A01012	Ujjivan Financial Services Limited	Finance	20,400	68.83	0.01%
INE599M01018	Just Dial Limited	Software	14,000	65.25	0.01%
INE498L01015	L&T Finance Holdings Limited	Finance	39,200	39.18	0.00%
INE066A01013	Eicher Motors Limited	Auto	80	14.94	0.00%
<b>Subtotal</b>				<b>673,281.37</b>	<b>64.60%</b>
<b>(b) UNLISTED</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>673,281.37</b>	<b>64.60%</b>
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Floating Rate Note</b>					
INE774D07F4	Mahindra & Mahindra Financial Services Limited **	FITCH AAA	1,000	10,048.92	0.96%
INE722A07877	Shriram City Union Finance Limited **	CARE AA+	750	7,491.54	0.72%
<b>Non Convertible Debentures</b>					
INE55F08JH3	8.4% Small Industries Dev Bank of India **	CARE A++	1,500	15,441.38	1.48%
INE040D08377	8.85% HDFC Bank Limited **	CRISIL AA+	1,300	13,311.09	1.28%
INE020B08B4	8.15% REC Limited **	CRISIL AAA	1,250	12,752.35	1.22%
INE001A07RN4	8.7% Housing Development Finance Corporation Limited	CRISIL AAA	1,000	10,166.33	0.98%
INE239A08427	8.75% Axis Bank Limited **	CRISIL AA+	1,000	10,137.86	0.97%
INE001A07RL8	8.8% Housing Development Finance Corporation Limited **	CRISIL AAA	1,000	10,071.86	0.97%
INE134E08H4	7.5% Power Finance Corporation Limited **	CRISIL AAA	600	6,084.43	0.58%
INE261F08A1	8.39% National Bank for Agriculture and Rural Development **	CRISIL AAA	500	5,140.61	0.49%
INE001A07RR5	8.51% Housing Development Finance Corporation Limited **	CRISIL AAA	500	5,034.20	0.48%
INE0008NCE1	6.9% REC Limited **	CRISIL AAA	500	5,012.53	0.48%
INE001A07QR7	1.5% Housing Development Finance Corporation Limited **	CRISIL AAA	40	4,101.08	0.39%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	250	2,573.16	0.25%
INE001A07QK2	7.67% Housing Development Finance Corporation Limited **	CRISIL AAA	25	2,507.49	0.24%
INE001A07QLD	1.5% Housing Development Finance Corporation Limited	CRISIL AAA	10	1,014.65	0.10%
<b>Subtotal</b>				<b>120,889.58</b>	<b>11.58%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>

(c) Securitised Debt					
Subtotal					NIL
Total					120,889.58
Money Market Instruments					
Tripartite Repo/ Reverse Repo Instrument					
Tripartite Repo				42,661.19	4.09%
Reverse Repo				5,566.82	0.57%
Total				48,228.01	4.66%
Margin Fixed Deposit		Duration (in Days)			
Axis Bank Limited		130		17,493.00	1.68%
The Federal Bank Limited		366		10,000.00	0.96%
The Federal Bank Limited		366		10,000.00	0.96%
HDFC Bank Limited		369		9,996.00	0.96%
HDFC Bank Limited		185		9,996.00	0.96%
HDFC Bank Limited		91		9,996.00	0.96%
Axis Bank Limited		274		9,996.00	0.96%
Axis Bank Limited		92		9,996.00	0.96%
HDFC Bank Limited		233		4,998.00	0.48%
HDFC Bank Limited		230		4,998.00	0.48%
Axis Bank Limited		141		4,998.00	0.48%
Axis Bank Limited		274		4,998.00	0.48%
Total				117,461.00	11.28%
Mutual Fund Units					
Nippon India Money Market Fund Dir Pr-Growth-Gr Op			1,655,992.480	50,275.50	4.82%
Total				50,275.50	4.82%
OTHERS					
Cash Margin - CCIL				6.94	0.00%
Cash Margin - Derivatives				0.00	0.00%
Total				6.94	0.00%
Net Current Assets				31,763.43	3.05%
GRAND TOTAL				1,042,295.85	100.00%

\*\* Non Traded Securities/illiquid Securities

\$ Less Than 0.01% of NAV

Details of Stock Future / Index Future

Long/Short	Name of the Instrument	Industry	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
Short	Reliance Industries Limited_26/03/2020	Petroleum Products	3101000	41117.71	3.94%
Short	Sun Pharmaceutical Industries Limited_26/03/2020	Pharmaceuticals	9790000	36423.7	3.49%
Short	State Bank of India_26/03/2020	Banks	11946000	36148.6	3.47%
Short	Housing Development Finance Corporation Limited_26/03/2020	Finance	1645500	35789.63	3.43%
Short	Axis Bank Limited_26/03/2020	Banks	5010000	34624.51	3.34%
Short	ITC Limited_26/03/2020	Consumer Non Durables	14349600	28232.84	2.71%
Short	Hindustan Unilever Limited_26/03/2020	Consumer Non Durables	1264500	27511.09	2.64%
Short	HDFC Bank Limited_26/03/2020	Banks	2333500	27448.96	2.63%
Short	Infosys Limited_26/03/2020	Software	3246000	23699.05	2.27%
Short	Maruti Suzuki India Limited_26/03/2020	Auto	378500	23671.2	2.27%
Short	ICICI Bank Limited_26/03/2020	Banks	4624125	22951.84	2.20%
Short	Larsen & Toubro Limited_26/03/2020	Construction Project	1710000	20242.13	1.94%
Short	IndusInd Bank Limited_26/03/2020	Banks	1730800	18996.99	1.82%
Short	Greem Industries Limited_26/03/2020	Cement	2632500	18097.12	1.74%
Short	JSW Steel Limited_26/03/2020	Ferrous Metals	4807000	11231.56	1.08%
Short	Asian Paints Limited_26/03/2020	Consumer Non Durables	550800	8871.99	0.85%
Short	UltraTech Cement Limited_26/03/2020	Cement	228800	9632.02	0.92%
Short	Adani Ports and Special Economic Zone Limited_26/03/2020	Transportation	2792500	9560.12	0.92%
Short	Bharat Airtel Limited_26/03/2020	Telecom - Services	1791768	9357.61	0.90%
Short	ACC Limited_26/03/2020	Cement	616800	8119.56	0.78%
Short	Power Finance Corporation Limited_26/03/2020	Finance	7285000	7969.79	0.76%
Short	GAIL (India) Limited_26/03/2020	Gas	7462266	7786.87	0.75%
Short	United Spirits Limited_26/03/2020	Consumer Non Durables	1137500	7777.08	0.75%
Short	Hero MotoCorp Limited_26/03/2020	Auto	374800	7686.21	0.74%
Short	Aurobindo Pharma Limited_26/03/2020	Pharmaceuticals	1435000	7230.25	0.69%
Short	Kotak Mahindra Bank Limited_26/03/2020	Banks	433200	7019.14	0.67%
Short	Mahindra & Mahindra Limited_26/03/2020	Auto	1371000	6249.7	0.60%
Short	Bajaj Finance Limited_26/03/2020	Finance	135000	6016.28	0.58%
Short	Cipla Limited_26/03/2020	Pharmaceuticals	1445550	5784.37	0.55%
Short	Adani Enterprises Limited_26/03/2020	Trading	2566000	5676.15	0.54%
Short	Bajaj Auto Limited_26/03/2020	Auto	204750	5673.21	0.54%
Short	Jubilant Foodworks Limited_26/03/2020	Consumer Non Durables	297500	5200.6	0.50%
Short	Tata Consumer Products Limited_26/03/2020	Consumer Non Durables	1494000	5159.02	0.49%
Short	LIG Housing Finance Limited_26/03/2020	Finance	1604200	5111.78	0.49%
Short	The Federal Bank Limited_26/03/2020	Banks	5740000	4910.57	0.47%
Short	DLF Limited_26/03/2020	Construction	2382600	4806.7	0.46%
Short	Hindustan Petroleum Corporation Limited_26/03/2020	Petroleum Products	2370900	4636.29	0.45%
Short	Tata Motors Limited_26/03/2020	Auto	3573300	4607.77	0.44%
Short	Hindalco Industries Limited_26/03/2020	Non - Ferrous Metals	2674000	4162.08	0.40%
Short	Vedanta Limited_26/03/2020	Non - Ferrous Metals	3748500	4125.22	0.40%
Short	Nestle India Limited_26/03/2020	Consumer Non Durables	25900	4075.56	0.39%
Short	Dr. Reddy's Laboratories Limited_26/03/2020	Pharmaceuticals	110750	3239.65	0.31%
Short	Muthoot Finance Limited_26/03/2020	Finance	366000	3213.66	0.31%
Short	Adani Power Limited_26/03/2020	Power	666000	3153.51	0.30%
Short	Sun TV Network Limited_26/03/2020	Media & Entertainment	758900	3151.58	0.30%
Short	Indraprastha Gas Limited_26/03/2020	Gas	704000	3113.79	0.30%
Short	Apollo Hospitals Enterprise Limited_26/03/2020	Healthcare Services	175000	3040.8	0.29%
Short	Bharat Petroleum Corporation Limited_26/03/2020	Petroleum Products	675000	2844.79	0.27%
Short	Godrej Consumer Products Limited_26/03/2020	Consumer Non Durables	496800	2788.04	0.27%
Short	ICICI Prudential Life Insurance Company Limited_26/03/2020	Finance	952500	2772.01	0.27%
Short	Glenmark Pharmaceuticals Limited_26/03/2020	Pharmaceuticals	995400	2763.23	0.27%
Short	Bajaj Finserv Limited_26/03/2020	Finance	30375	2734.21	0.26%
Short	Canara Bank_26/03/2020	Banks	1817400	2605.24	0.25%
Short	Container Corporation of India Limited_26/03/2020	Transportation	511101	2595.12	0.25%
Short	Trent Power Limited_26/03/2020	Power	846000	2544.35	0.25%
Short	Zee Entertainment Enterprises Limited_26/03/2020	Media & Entertainment	1071000	2544.16	0.24%
Short	HCL Technologies Limited_26/03/2020	Software	457800	2446.71	0.23%
Short	REC Limited_26/03/2020	Finance	1980000	2334.42	0.22%
Short	Britannia Industries Limited_26/03/2020	Consumer Non Durables	74800	2125.43	0.21%
Short	Mahanagar Gas Limited_26/03/2020	Gas	215400	2145.98	0.21%
Short	UPL Limited_26/03/2020	Pesticides	385200	1996.88	0.19%
Short	Apollo Tyres Limited_26/03/2020	Auto Ancillaries	1428000	1985.63	0.19%
Short	Dabur India Limited_26/03/2020	Consumer Non Durables	388750	1926.28	0.18%
Short	Ambuja Cements Limited_26/03/2020	Cement	922500	1891.59	0.18%
Short	Manco Limited_26/03/2020	Consumer Non Durables	630500	1882.36	0.18%
Short	Havells India Limited_26/03/2020	Consumer Durables	296000	1810.34	0.17%
Short	United Breweries Limited_26/03/2020	Consumer Non Durables	144900	1791.04	0.17%
Short	Jindal Steel & Power Limited_26/03/2020	Ferrous Metals	1125000	1725.75	0.17%
Short	Tata Power Company Limited_26/03/2020	Power	3609000	1660.16	0.16%
Short	Indiabulls Housing Finance Limited_26/03/2020	Finance	597600	1663.72	0.16%
Short	Div's Laboratories Limited_26/03/2020	Pharmaceuticals	76800	1619.17	0.16%
Short	Escorts Limited_26/03/2020	Auto	201300	1570.84	0.15%
Short	Coalgate Palmolive (India) Limited_26/03/2020	Consumer Non Durables	118300	1513.12	0.15%
Short	Shreeam Transport Finance Company Limited_26/03/2020	Finance	126000	1500.85	0.15%
Short	Tata Steel Limited_26/03/2020	Ferrous Metals	385500	1466.44	0.14%
Short	Bata India Limited_26/03/2020	Consumer Durables	80850	1329.42	0.13%
Short	Siemens Limited_26/03/2020	Industrial Capital Goods	96800	1255.74	0.12%
Short	Amara Raja Batteries Limited_26/03/2020	Auto Ancillaries	178400	1134.87	0.11%
Short	GMR Infrastructure Limited_26/03/2020	Construction Project	4950000	992.48	0.10%
Short	Volta Limited_26/03/2020	Consumer Durables	136000	918.68	0.09%
Short	Steel Authority of India Limited_26/03/2020	Ferrous Metals	2464900	875.04	0.08%
Short	WIPAC Limited_26/03/2020	Auto Ancillaries	1280	847.84	0.08%
Short	SRF Limited_26/03/2020	Textile Products	21500	834.77	0.08%
Short	Pidlite Industries Limited_26/03/2020	Chemicals	51500	777.96	0.07%
Short	Tata Chemicals Limited_26/03/2020	Chemicals	108000	768.31	0.07%
Short	Punjab National Bank_26/03/2020	Banks	1660000	743.68	0.07%
Short	Tech Mahindra Limited_26/03/2020	Software	94800	692.47	0.07%
Short	Equitas Holdings Limited_26/03/2020	Finance	553700	597.72	0.06%
Short	Vodafone Idea Limited_26/03/2020	Telecom - Services	14994000	584.77	0.06%
Short	Cholamandalam Investment and Finance Company Limited_26/03/2020	Finance	180000	551.25	0.06%
Short	IDFC First Bank Limited_26/03/2020	Banks	134000	490.56	0.05%
Short	NICI Limited_26/03/2020	Construction Project	368800	478.8	0.05%
Short	Mahindra & Mahindra Financial Services Limited_26/03/2020	Finance	137600	467.7	0.04%
Short	CESC Limited_26/03/2020	Power	63200	407.23	0.04%
Short	National Aluminium Company Limited_26/03/2020	Non - Ferrous Metals	1216800	403.37	0.04%
Short	Bank of Baroda_26/03/2020	Banks	491400	371.5	0.04%
Short	Piramal Enterprises Limited_26/03/2020	Pharmaceuticals	48119	365.15	0.04%
Short	Petronet LNG Limited_26/03/2020	Gas	141000	344.67	0.03%
Short	Bosch Limited_26/03/2020	Auto Ancillaries	2800	340.11	0.03%
Short	Century Textiles & Industries Limited_26/03/2020	Paper	61800	313.33	0.03%
Short	Cadila Healthcare Limited_26/03/2020	Pharmaceuticals	118800	306.21	0.03%
Short	Bharat Heavy Electricals Limited_26/03/2020	Industrial Capital Goods	821600	250.59	0.02%
Short	Shree Cement Limited_26/03/2020	Cement	1000	226.83	0.02%
Short	HDFC Life Insurance Company Limited_26/03/2020	Finance	37800	205.88	0.02%

Short	Info Edge (India) Limited_26/03/2020	Software	7200	187.07	0.02%
Short	Balkrishna Industries Limited_26/03/2020	Auto Ancillaries	15200	166.78	0.02%
Short	Bharat Electronics Limited_26/03/2020	Industrial Capital Goods	144000	105.98	0.01%
Short	Lupin Limited_26/03/2020	Pharmaceuticals	11200	71.69	0.01%
Short	Ujivan Financial Services Limited_26/03/2020	Finance	20400	68.96	0.01%
Short	Just Dial Limited_26/03/2020	Software	14000	65.16	0.01%
Short	L&T Finance Holdings Limited_26/03/2020	Finance	39200	39.2	\$0.00%
Short	Eicher Motors Limited_26/03/2020	Auto	90	14.83	\$0.00%
Short	Vedanta Limited_30/04/2020	Non - Ferrous Metals	3500	3.86	\$0.00%

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			470.75	0.57%
	<b>Total</b>			<b>470.75</b>	<b>0.57%</b>
	<b>Exchange Traded Funds</b>				
INF204KB1715	Nippon India ETF Gold Bees		219,317,235	81,958.85	99.64%
	<b>Total</b>			<b>81,958.85</b>	<b>99.64%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.08	0.00%
	<b>Total</b>			<b>0.08</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>(175.39)</b>	<b>-0.21%</b>
	<b>GRAND TOTAL</b>			<b>82,254.29</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
Non Convertible Debentures					
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	150	1,529.62	9.74%
<b>Subtotal</b>				<b>1,529.62</b>	<b>9.74%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>1,529.62</b>	<b>9.74%</b>
<b>Money Market Instruments</b>					
Certificate of Deposit					
INE238A161U4	Axis Bank Limited **	ICRA A1+	1,900	1,799.62	11.46%
INE261F16504	National Bank For Agriculture and Rural Development **	CRISIL A1+	1,900	1,797.33	11.45%
INE095A16G52	Industrial Bank Limited **	CRISIL A1+	1,500	1,414.92	9.01%
Triparty Repo/ Reverse Repo Instrument					
Reverse Repo				6,231.63	39.70%
<b>Commercial Paper</b>					
INE110L14NF1	Reliance Jio Infocomm Limited	CRISIL A1+	300	1,419.84	9.04%
INE001A14WV0	Housing Development Finance Corporation Limited **	CRISIL A1+	300	1,416.58	9.02%
<b>Total</b>				<b>14,080.13</b>	<b>89.58%</b>
<b>Net Current Assets</b>				<b>89.26</b>	<b>0.58%</b>
<b>GRAND TOTAL</b>				<b>15,699.00</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE004A01034	HDFC Bank Limited	Banks	5,486	64.61	9.47%
INE002A01018	Reliance Industries Limited	Petroleum Products	4,100	54.47	7.98%
INE001A01036	Housing Development Finance Corporation Limited	Finance	2,189	47.63	6.98%
INE090A01021	ICICI Bank Limited	Banks	8,202	40.78	5.98%
INE090A01021	Infosys Limited	Software	4,644	33.88	4.98%
INE237A01028	Kotak Mahindra Bank Limited	Banks	1,694	27.48	4.03%
INE467B01029	Tata Consultancy Services Limited	Software	1,332	26.64	3.90%
INE154A01025	ITC Limited	Consumer Non Durables	11,065	21.86	3.20%
INE090A01027	Hindustan Unilever Limited	Consumer Non Durables	906	19.70	2.89%
INE238A01034	Axis Bank Limited	Banks	2,825	19.70	2.89%
INE018A01030	Larsen & Toubro Limited	Construction Project	1,566	18.60	2.73%
INE397D01024	Bharti Airtel Limited	Telecom - Services	2,837	14.85	2.18%
INE062A01020	State Bank of India	Banks	4,867	14.75	2.16%
INE296A01024	Bajaj Finance Limited	Finance	328	14.65	2.15%
INE585B01010	Mitsubishi India Limited	Auto	169	10.62	1.56%
INE021A01026	Asian Paints Limited	Consumer Non Durables	572	10.28	1.51%
INE095A01012	IndusInd Bank Limited	Banks	765	8.45	1.24%
INE860A01027	HCL Technologies Limited	Software	1,377	7.36	1.08%
INE239A01018	Nestle India Limited	Consumer Non Durables	46	7.10	1.04%
INE918B01018	Bajaj Finserv Limited	Finance	77	6.97	1.02%
INE280A01028	Titan Company Limited	Consumer Durables	529	6.64	0.97%
INE481G01011	UltraTech Cement Limited	Cement	143	6.03	0.88%
INE738E01010	NTPC Limited	Power	5,646	6.02	0.88%
INE660C01038	Tech Mahindra Limited	Software	783	5.83	0.85%
INE101A01026	Mahindra & Mahindra Limited	Auto	1,214	5.55	0.81%
INE752E01010	Power Grid Corporation of India Limited	Power	2,985	5.42	0.79%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	1,369	5.11	0.75%
INE917D01010	Bajaj Auto Limited	Auto	165	4.77	0.70%
INE069A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	154	4.51	0.66%
INE216A01030	Britannia Industries Limited	Consumer Non Durables	149	4.43	0.65%
INE192R01011	Avenue Supermarts Limited	Retailing	189	4.39	0.64%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	1,018	4.34	0.64%
INE123W01016	SBI Life Insurance Company Limited	Finance	469	4.18	0.61%
INE075A01022	Wipro Limited	Software	1,884	4.17	0.61%
INE522F01014	Coal India Limited	Minerals/Mining	2,423	4.08	0.60%
INE795G01014	HDFC Life Insurance Company Limited	Finance	742	4.04	0.59%
INE213A01028	Oil & Natural Gas Corporation Limited	Oil	4,307	3.98	0.58%
INE070A01015	Shree Cement Limited	Cement	17	3.85	0.56%
INE081A01012	Tata Steel Limited	Ferrous Metals	957	3.65	0.54%
INE628A01036	UPL Limited	Pesticides	698	3.63	0.53%
INE016A01026	Dabur India Limited	Consumer Non Durables	717	3.56	0.52%
INE474D01021	Grasim Industries Limited	Cement	501	3.44	0.50%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	162	3.41	0.50%
INE240A01010	Indian Oil Corporation Limited	Petroleum Products	3,223	3.41	0.50%
INE158A01026	Hero MotoCorp Limited	Auto	165	3.39	0.50%
INE740F01042	Adani Ports and Special Economic Zone Limited	Transportation	979	3.35	0.49%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	254	3.14	0.46%
INE019A01038	JSW Steel Limited	Ferrous Metals	1,287	3.03	0.44%
INE066A01013	Eicher Motors Limited	Auto	18	2.99	0.44%
INE155A01022	Tata Motors Limited	Auto	2,272	2.93	0.43%
INE319A01028	Pfizer India Limited	Chemicals	193	2.92	0.43%
INE038A01020	Hindalco Industries Limited	Non - Ferrous Metals	1,851	2.89	0.42%
INE102D01028	Godrej Consumer Products Limited	Consumer Non Durables	480	2.69	0.39%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	2,310	2.63	0.39%
INE264D01024	United Spirits Limited	Consumer Non Durables	378	2.58	0.38%
INE050A01026	Cipla Limited	Pharmaceuticals	644	2.59	0.38%
INE721A01013	Shriram Transport Finance Company Limited	Finance	213	2.55	0.37%
INE129A01019	GAIL (India) Limited	Gas	2,345	2.45	0.36%
INE347G01014	Petronet LNG Limited	Gas	961	2.34	0.34%
INE121J01017	Bharti Infratel Limited	Telecom - Equipment & Accessories	1,079	2.32	0.34%
INE256A01028	Zee Entertainment Enterprises Limited	Media & Entertainment	950	2.27	0.33%
INE118A01012	Bajaj Holdings & Investment Limited	Finance	65	2.20	0.32%
INE259A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	169	2.17	0.32%
INE726G01019	ICICI Prudential Life Insurance Company Limited	Finance	465	2.14	0.31%
INE545U01014	Bankbar Bank Limited	Banks	531	2.04	0.30%
INE140A01024	Piramal Enterprises Limited	Pharmaceuticals	152	1.99	0.29%
INE196A01026	Marico Limited	Consumer Non Durables	655	1.96	0.29%
INE328A01037	Lupin Limited	Pharmaceuticals	304	1.96	0.29%
INE178B01034	Heavells India Limited	Consumer Durables	317	1.94	0.28%
INE079A01024	Ambuja Cements Limited	Cement	932	1.91	0.28%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	947	1.87	0.27%
INE406A01037	Aurobindo Pharma Limited	Pharmaceuticals	357	1.80	0.26%
INE111A01025	Container Corporation of India Limited	Transportation	348	1.77	0.26%
INE68F01025	United Breweries Limited	Consumer Non Durables	141	1.76	0.26%
INE463A01038	Berger Paints (I) Limited	Consumer Non Durables	308	1.74	0.26%
INE127D01025	HDFC Asset Management Company Limited	Finance	54	1.70	0.25%
INE376G01013	Biocon Limited	Pharmaceuticals	563	1.62	0.24%
INE134E01011	Power Finance Corporation Limited	Finance	1,473	1.61	0.24%
INE648L01027	InterGlobe Aviation Limited	Transportation	122	1.59	0.23%
INE271C01023	DLF Limited	Construction	785	1.58	0.23%
INE775A01035	Motherson Sumi Systems Limited	Auto Ancillaries	1,522	1.58	0.23%
INE761H01022	Page Industries Limited	Textile Products	7	1.55	0.23%
INE030A01024	Siemens Limited	Industrial Capital Goods	113	1.47	0.22%
INE012A01025	ACC Limited	Cement	107	1.41	0.21%
INE179A01014	Procter & Gamble Hygiene and Health Care Limited	Consumer Non Durables	12	1.34	0.20%
INE329A01026	Bosch Limited	Auto Ancillaries	11	1.33	0.20%
INE208A01028	Aditya Laxmi Limited	Auto	1,824	1.27	0.19%
INE148I01020	Indiabulls Housing Finance Limited	Finance	423	1.18	0.17%
INE028A01039	Bank of Baroda	Banks	1,523	1.16	0.17%
INE584A01023	NMDC Limited	Minerals/Mining	1,087	0.99	0.15%
INE529G01027	Yes Bank Limited	Banks	2,814	0.97	0.14%
INE108I01027	Cadila Healthcare Limited	Pharmaceuticals	325	0.85	0.12%
INE48L01015	L&T Finance Holdings Limited	Finance	786	0.79	0.12%
INE881D01027	Oracle Financial Services Software Limited	Software	29	0.77	0.11%
INE848E01016	NHPC Limited	Power	2,930	0.60	0.09%
INE100A01022	Punjab National Bank	Banks	1,282	0.58	0.08%
INE267A01025	Hindustan Zinc Limited	Non - Ferrous Metals	321	0.55	0.08%
INE481Y01014	General Insurance Corporation of India	Finance	311	0.51	0.07%
INE915S01020	Tata Motors Limited (DVR Shares)	Auto	645	0.38	0.05%
INE669E01016	Vodafone Idea Limited	Telecom - Services	9,110	0.35	0.05%
INE470Y01017	The New India Assurance Company Limited	Finance	313	0.34	0.05%
	<b>Subtotal</b>			<b>681.25</b>	<b>99.83%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>681.25</b>	<b>99.83%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Triparty Repo</b>			1.91	0.28%
	<b>Total</b>			1.91	0.28%
	<b>OTHERS</b>				
	<b>Cash Margin - CCIL</b>			0.00	\$0.00%
	<b>Total</b>			0.00	0.00%
	<b>Net Current Assets</b>			(0.71)	-0.11%
	<b>GRAND TOTAL</b>			<b>682.45</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Aggregate value of investments made by other schemes of Nippon India Mutual Fund are amounting to Rs 124.23 Lacs.

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	65	650.66	10.17%
INE88807030	8.53% Mottal Oswal Financial Services Limited **	ICRA AA	63	627.03	9.80%
INE414G07CC1	8.75% Muthoot Finance Limited **	CRISIL AA	46,000	461.91	7.22%
INE293T07019	11.25% Handorp Industries & Trading Company Limited **	CARE AA+(CE)	64	384.97	6.02%
INE936D07117	7.4% Jammagar Utilities & Power Private Limited **	CRISIL AAA	23	230.20	3.60%
INE945S07058	8.25% Kudj Transmission Ltd **	CRISIL AAA	17	170.18	2.66%
INE310L07613	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	168	168.56	2.64%
INE310L07621	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	149	150.17	2.35%
INE09C07075	8.45% Sterile Technologies Limited **	ICRA AA	4	40.00	0.63%
	<b>Zero Coupon Bonds</b>				
INE477L07768	IIFL Home Finance Limited **	ICRA AA	62	745.26	11.65%
	<b>Subtotal</b>			<b>3,628.94</b>	<b>56.74%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE931Q08035	8.4% Promont Hillside Private Limited **	CARE AA(CE)	66	659.35	10.31%
INE713G08046	8.25% Vodafone Idea Limited ** #	CRISIL B+	67	234.50	3.67%
	<b>Zero Coupon Bonds</b>				
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	58	754.97	11.80%
INE321N07194	KKR India Financial Services Private Limited **	CRISIL AA	5	658.69	10.30%
	<b>Subtotal</b>			<b>2,307.51</b>	<b>36.08%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,936.45</b>	<b>92.82%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			5.27	0.08%
	<b>Total</b>			<b>5.27</b>	<b>0.08%</b>
	<b>Net Current Assets</b>			<b>454.10</b>	<b>7.10%</b>
	<b>GRAND TOTAL</b>			<b>6,395.82</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE397D01024	Bharti Airtel Limited	Telecom - Services	24,040	125.85	10.20%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	5,751	125.07	10.14%
INE154A01025	ITC Limited	Consumer Non Durables	62,752	123.97	10.05%
INE589B01010	Maruti Suzuki India Limited	Auto	1,577	99.08	8.03%
INE021A01028	Asian Paints Limited	Consumer Non Durables	5,341	96.14	7.79%
INE239A01016	Nestle India Limited	Consumer Non Durables	420	66.74	5.41%
INE280A01028	Titan Company Limited	Consumer Durables	4,949	62.09	5.03%
INE101A01026	Mahindra & Mahindra Limited	Auto	11,354	51.89	4.21%
INE91701010	Bajaj Auto Limited	Auto	1,545	44.65	3.62%
INE216A01030	Britannia Industries Limited	Consumer Non Durables	1,388	41.52	3.37%
INE192R01011	Avenue Supermarts Limited	Retailing	1,767	41.06	3.33%
INE016A01026	Dabur India Limited	Consumer Non Durables	6,707	33.27	2.70%
INE158A01026	Hero MotoCorp Limited	Auto	1,540	31.60	2.56%
INE102D01028	Godrej Consumer Products Limited	Consumer Non Durables	4,487	25.15	2.04%
INE65A01024	United Spirits Limited	Consumer Non Durables	3,534	24.26	1.97%
INE259A01028	Zee Entertainment Enterprises Limited	Media & Entertainment	8,886	21.26	1.72%
INE259A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	1,581	20.32	1.65%
INE437A01024	Apollo Hospitals Enterprise Limited	Healthcare Services	1,139	19.77	1.60%
INE226A01021	Voltaas Limited	Consumer Durables	2,747	18.65	1.51%
INE140A01024	Piramal Enterprises Limited	Pharmaceuticals	1,416	18.53	1.50%
INE198A01026	Marico Limited	Consumer Non Durables	6,125	18.30	1.48%
INE176B01034	Havells India Limited	Consumer Durables	2,969	18.20	1.48%
INE689F01025	United Breweries Limited	Consumer Non Durables	1,317	16.41	1.33%
INE761H01022	Page Industries Limited	Textile Products	69	15.26	1.24%
INE646L01027	InterGlobe Aviation Limited	Transportation	1,141	14.83	1.20%
INE299U01018	Crompton Greaves Consumer Electricals Limited	Consumer Durables	4,910	13.70	1.11%
INE540L01014	Alkem Laboratories Limited	Pharmaceuticals	482	12.65	1.03%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	8,589	11.68	0.94%
INE494B01023	TVS Motor Company Limited	Auto	2,423	10.56	0.86%
INE245A01021	Tata Power Company Limited	Power	20,533	9.59	0.78%
<b>Subtotal</b>				<b>1,231.99</b>	<b>99.88%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>1,231.99</b>	<b>99.88%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				6.32	0.51%
<b>Total</b>				<b>6.32</b>	<b>0.51%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				0.00	\$0.00%
<b>Total</b>				<b>0.00</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(4.72)</b>	<b>-0.38%</b>
<b>GRAND TOTAL</b>				<b>1,233.59</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Aggregate value of investments made by other schemes of Nippon India Mutual Fund are amounting to Rs 712.18 Lacs.



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	982	21.36	11.97%
INE009A01021	Infosys Limited	Software	2,620	19.17	10.74%
INE467B01029	Tata Consultancy Services Limited	Software	859	17.18	9.63%
INE154A01025	ITC Limited	Consumer Non Durables	7,838	15.48	8.68%
INE736E01010	NTPC Limited	Power	7,967	8.45	4.73%
INE669C01036	Tech Mahindra Limited	Software	1,100	8.19	4.58%
INE752E01010	Power Grid Corporation of India Limited	Power	4,191	7.61	4.26%
INE91701010	Bajaj Auto Limited	Auto	232	6.70	3.76%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	1,429	6.09	3.41%
INE523F01014	Coal India Limited	Minerals/Mining	3,401	5.73	3.21%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	6,047	5.56	3.12%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	4,525	4.79	2.68%
INE158A01026	Hero MotoCorp Limited	Auto	231	4.74	2.66%
INE209A01025	Vedanta Limited	Non - Ferrous Metals	3,243	3.70	2.07%
INE347G01014	Petronet LNG Limited	Gas	1,335	3.29	1.84%
INE121J01017	Bharti Infratel Limited	Telecom - Equipment & Accessories	1,515	3.25	1.82%
INE259A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	237	3.05	1.71%
INE726G01019	ICICI Prudential Life Insurance Company Limited	Finance	639	3.01	1.69%
INE09A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	1,339	2.63	1.47%
INE134E01011	Power Finance Corporation Limited	Finance	2,068	2.26	1.27%
INE020B01018	REC Limited	Finance	1,652	1.95	1.09%
INE414G01012	Muthoot Finance Limited	Finance	193	1.70	0.95%
INE14801020	Indiabulls Housing Finance Limited	Finance	594	1.66	0.93%
INE522D01027	Manappuram Finance Limited	Finance	978	1.59	0.89%
INE584A01023	NMDC Limited	Minerals/Mining	1,526	1.39	0.78%
INE172A01027	Castrol India Limited	Petroleum Products	863	1.27	0.71%
INE298A01020	Cummins India Limited	Industrial Products	242	1.24	0.69%
INE261D01027	Oracle Financial Services Software Limited	Software	41	1.09	0.61%
INE002S01010	Mahanagar Gas Limited	Gas	102	1.03	0.57%
INE848E01016	NHPC Limited	Power	4,113	0.85	0.47%
INE267A01025	Hindustan Zinc Limited	Non - Ferrous Metals	451	0.78	0.44%
INE424H01027	Sun TV Network Limited	Media & Entertainment	175	0.73	0.41%
INE257A01028	Bharat Heavy Electricals Limited	Industrial Capital Goods	2,294	0.70	0.39%
INE01801017	MindTree Limited	Software	73	0.69	0.39%
INE274J01014	Oil India Limited	Oil	598	0.65	0.36%
INE136B01020	Cyient Limited	Software	149	0.63	0.35%
INE780D01023	L1 Financial Limited	Finance	569	0.60	0.34%
INE199A01012	Procter & Gamble Health Limited	Pharmaceuticals	14	0.59	0.33%
INE139A01034	National Aluminium Company Limited	Non - Ferrous Metals	1,594	0.53	0.30%
INE269A01021	Sonata Software Limited	Software	129	0.43	0.24%
INE510A01028	Engineers India Limited	Construction Project	540	0.39	0.21%
INE514B01018	The Karnataka Bank Limited	Banks	503	0.35	0.20%
INE683A01023	The South Indian Bank Limited	Banks	3,222	0.30	0.17%
INE371A01025	Graphite India Limited	Industrial Products	122	0.27	0.15%
INE113A01013	Gujarat Narmada Valley Fertilizers and Chemicals Limited	Chemicals	163	0.25	0.14%
INE026A01025	Gujarat State Fertilizers & Chemicals Limited	Fertilisers	494	0.25	0.14%
INE545A01016	HEG Limited	Industrial Products	27	0.24	0.13%
INE82101014	IRB Infrastructure Developers Limited	Construction	263	0.22	0.12%
INE036A01016	Reliance Infrastructure Limited	Power	285	0.05	0.03%
INE013A01015	Reliance Capital Limited	Finance	261	0.02	0.01%
<b>Subtotal</b>				<b>174.66</b>	<b>97.85%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>174.66</b>	<b>97.85%</b>
<b>Money Market Instruments</b>					
Triparty Repo/ Reverse Repo Instrument					
Triparty Repo				4.25	2.38%
<b>Total</b>				<b>4.25</b>	<b>2.38%</b>
<b>OTHERS</b>					
Cash Margin - CCIL				0.00	0.00%
<b>Total</b>				<b>0.00</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(0.44)</b>	<b>-0.23%</b>
<b>GRAND TOTAL</b>				<b>178.47</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE528G08394	9% Yes Bank Limited **	ICRA BBB-	5,700	39,539.93	22.29%
INE540P07053	8.97% U.P. Power Corporation Limited	FITCH AA(CE)	1,325	13,287.80	7.49%
INE721A08DE4	10.25% Shriram Transport Finance Company Limited **	CRISIL AA+	936	9,328.70	5.26%
INE557L0J031	8.0% Ahmedabad Metro Railway Limited **	ICRA AA(CE)	850	8,322.03	4.69%
INE540P07137	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	490	4,872.73	2.75%
INE14807S4	8.4% Indiabulls Housing Finance Limited **	CRISIL AA	450	3,931.26	2.22%
INE14807JNS	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	417	3,378.97	1.91%
INE202B07S4	7.7% Dewan Housing Finance Corporation Limited **#	CARE D	1,130	2,825.00	1.59%
INE540P07079	8.97% U.P. Power Corporation Limited **	FITCH AA(CE)	264	2,654.86	1.50%
INE528G08352	9.5% Yes Bank Limited **	ICRA BBB-	320	2,490.21	1.40%
INE969H07047	8.5% Swama Tollway Private Limited **	CRISIL AAA	245	2,353.23	1.33%
INE540P07061	8.97% U.P. Power Corporation Limited **	FITCH AA(CE)	200	2,012.53	1.13%
INE14A0A7476	9.7% Piramal Enterprises Limited **	ICRA AA	155	1,537.33	0.87%
INE14807GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	1,700	1,401.34	0.79%
INE217K07A11	8.64% Reliance Home Finance Limited **#	CARE D	496	620.00	0.35%
INE128M08037	5% L&T Metro Rail (Hyderabad) Limited **	ICRA AAA(CE)	50	538.90	0.30%
INE14808280	8.35% Indiabulls Housing Finance Limited **	CARE AA	50	29.49	0.02%
INE201P07169	9.88% O R Infra Projects Limited **	CRISIL AA-	2	20.10	0.01%
<b>Zero Coupon Bonds</b>					
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	2	22.41	0.01%
<b>Subtotal</b>				<b>99,166.71</b>	<b>55.91%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE257J07013	8.75% SEI Enerstar Renewable Energy Private Limited **	CARE AA-(CE)	6,500	5,726.57	3.23%
INE347J07012	8.75% Ashman Energy Private Limited **	CARE AA-(CE)	4,300	3,755.75	2.12%
INE269J07018	8.75% Aarish Solar Power Private Limited **	CARE AA-(CE)	4,300	3,755.75	2.12%
INE327J07014	8.75% Divyash Power Private Limited **	CARE AA-(CE)	4,300	3,755.75	2.12%
INE328J07012	8.75% SEI Baskara Power Private Limited **	CARE AA-(CE)	4,300	3,755.75	2.12%
INE336J07015	8.75% Shreyas Renewable Energy Private Limited **	CARE AA-(CE)	4,300	3,755.75	2.12%
INE259J07019	8.75% Zuvan Energy Private Limited **	CARE AA-(CE)	4,300	3,755.75	2.12%
INE587B07TX5	11.25% Clix Finance India Private Limited **	CARE AA-	200	2,003.78	1.13%
INE387J07018	8.75% SEI Mihir Energy Private Limited **	CARE AA-(CE)	2,100	1,834.20	1.03%
<b>Zero Coupon Bonds</b>					
INE321N07194	KKR India Financial Services Private Limited **	CRISIL AA	17	2,239.55	1.26%
<b>Subtotal</b>				<b>34,338.60</b>	<b>19.37%</b>
<b>(c) Securitised Debt</b>					
INE05S915066	Indian Receivable Trust 18 **	CARE A(SO)	2,282	17,817.12	10.05%
INE05S915058	Indian Receivable Trust 18 **	CARE A(SO)	1,100	8,551.28	4.82%
INE05UI15050	Indian Receivable Trust 18 **	CARE A(SO)	1,100	7,135.29	4.02%
<b>Subtotal</b>				<b>33,503.69</b>	<b>18.89%</b>
<b>Total</b>				<b>167,009.00</b>	<b>94.17%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				1,125.87	0.63%
<b>Total</b>				<b>1,125.87</b>	<b>0.63%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				3.07	0.00%
<b>Total</b>				<b>3.07</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>9,222.05</b>	<b>5.20%</b>
<b>GRAND TOTAL</b>				<b>177,359.99</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

\$ Less Than 0.01% of NAV

# Securities classified as below investment grade or default

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security	% of Value of	Total amount due
INE217K07B19	14% Reliance Home Finance (MD 31/10/2019) - Matured #	1,991.25	1.12%	8,346.83
INE217K07AB6	8.7% Reliance Home Finance Ser I Tran I (MD03/01/2020) - Matured #	3,511.37	1.98%	14,652.76

Nippon India Mutual Fund has segregated securities of Vodafone Idea Limited (VIL) from portfolio of the scheme due to some adverse developments and rating downgrade by CARE to BB- on Feb 17, 2020

NIPPON INDIA STRATEGIC DEBT FUND-SEGREGATED PORTFOLIO 1

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE669E08284	8.04% Vodafone Idea Limited **#	CARE BB-	237	705.64	99.13%
<b>Subtotal</b>				<b>705.64</b>	<b>99.13%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>705.64</b>	<b>99.13%</b>
<b>Net Current Assets</b>				<b>6.20</b>	<b>0.87%</b>
<b>GRAND TOTAL</b>				<b>711.84</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed Foreign Securities/Overseas ETFs</b>				
JP3786200000	Hitachi Metals Ltd	Steel	12,100	123.78	3.83%
JP3162600005	SMC Corp	Industrial Machinery	400	114.22	3.53%
JP3371200001	Shin Etsu Chemical Co	Specialty Chemicals	1,400	112.73	3.49%
JP3200450009	Orix Corporation	Other Diversified Financial Services	9,600	110.87	3.43%
JP3803100000	Mitsui Bussan Kaisha Ltd	Property & Casualty Insurance	4,800	110.84	3.43%
JP3637300009	Trend Micro Inc	Systems Software	3,100	110.37	3.41%
JP3888400001	MITSUBISHI CORP	Trading Companies & Distributors	6,100	108.79	3.37%
JP3633400001	Toyota Motor Corp	Automobile Manufacturers	2,300	108.68	3.36%
JP3422950000	Seven & Holdings	Food Retail	4,400	107.82	3.34%
JP3481800005	Daiin Industries Ltd	Building Products	1,100	107.38	3.32%
JP3902000004	Mitsubishi UFJ Financial Group Inc	Diversified Banks	30,300	106.85	3.31%
JP3893200000	Mitsui Fudosan Co	Diversified Real Estate Activities	6,400	105.13	3.25%
JP3970300004	Recruit Holdings Co Ltd	Human Resource & Employment Services	4,200	104.65	3.24%
JP3571400005	Tokyo Electron Ltd	Semiconductor Equipment	700	103.61	3.21%
JP3830000003	Bridgestone Corp	Tires & Rubber	4,300	102.80	3.18%
JP3165700000	NTT Data Corporation	IT Consulting & Other Services	12,000	102.71	3.18%
JP3463000004	TAKEDA PHARMACEUTICAL CO LTD	Pharmaceuticals	4,100	102.29	3.16%
JP3689050007	Nihon M&A Center Inc	Research & Consulting Services	4,700	102.21	3.16%
JP3734800000	Nidec Corporation	Electrical Equipment	1,200	101.68	3.15%
JP3197800000	Omron Corporation Ord	Electronic Components	2,600	100.67	3.11%
JP3596200000	Toto Ltd	Building Products	3,700	100.45	3.11%
JP3419400001	Sekisui Chemical Co Ltd	Homebuilding	9,400	100.28	3.10%
JP3205800000	Kao Corporation	Personal Products	1,900	99.11	3.07%
JP3304200003	Komatsu Ltd	Construction & Farm Machinery & Heavy Trucks	6,700	96.95	3.00%
JP3116000005	Asahi Group Holdings Ltd	Brewers	3,500	96.30	2.98%
JP3783600004	East Japan Railway	Railroads	1,700	93.76	2.90%
JP3357200009	SHIMADZU CORPORATION	Electronic Equipment & Instruments	5,200	90.80	2.80%
JP3697600005	JGC CORP	Construction & Engineering	10,800	87.85	2.72%
JP3802300008	Faas Retailing Co Ltd	Apparel Retail	200	70.86	2.19%
JP3788600009	Hitachi Ltd	Electronic Equipment & Instruments	2,600	62.69	1.94%
	<b>Subtotal</b>			<b>3,046.94</b>	<b>94.27%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,046.94</b>	<b>94.27%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Triparty Repo			414.96	12.84%
	<b>Total</b>			<b>414.96</b>	<b>12.84%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.10	0.00%
	<b>Total</b>			<b>0.10</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>(229.64)</b>	<b>-7.11%</b>
	<b>GRAND TOTAL</b>			<b>3,232.36</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE040A01034	HDFC Bank Limited	Banks	23,677	278.82	12.38%
INE002A01018	Reliance Industries Limited	Petroleum Products	17,687	235.00	10.43%
INE001A01036	Housing Development Finance Corporation Limited	Finance	9,585	208.85	9.27%
INE090A01021	ICICI Bank Limited	Banks	35,830	177.73	7.89%
INE009A01021	Infosys Limited	Software	20,872	152.85	6.78%
INE467B01028	Tata Consultancy Services Limited	Software	5,889	117.44	5.21%
INE237A01028	Kotak Mahindra Bank Limited	Banks	6,592	106.77	4.74%
INE154A01025	ITC Limited	Consumer Non Durables	47,608	94.07	4.18%
INE238A01034	Axis Bank Limited	Banks	12,754	88.86	3.94%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	3,590	88.78	3.85%
INE018A01030	Larsen & Toubro Limited	Construction Project	6,806	80.51	3.57%
INE062A01020	State Bank of India	Banks	20,937	63.42	2.81%
INE296A01024	Bajaj Finance Limited	Finance	1,378	61.50	2.73%
INE397D01024	Bharti Airtel Limited	Telecom - Services	11,275	59.09	2.62%
INE585B01010	Maruti Suzuki India Limited	Auto	742	46.63	2.07%
INE021A01026	Asian Paints Limited	Consumer Non Durables	2,518	45.28	2.01%
INE095A01012	IndusInd Bank Limited	Banks	3,367	37.17	1.65%
INE860A01027	HCL Technologies Limited	Software	6,061	32.37	1.44%
INE239A01016	Nestle India Limited	Consumer Non Durables	189	31.38	1.39%
INE280A01028	Titan Company Limited	Consumer Durables	2,331	29.25	1.30%
INE481G01011	UltraTech Cement Limited	Cement	629	26.54	1.18%
INE669C01036	Tech Mahindra Limited	Software	3,445	25.63	1.14%
INE733E01010	NTPC Limited	Power	23,765	25.32	1.12%
INE101A01026	Mahindra & Mahindra Limited	Auto	5,343	24.36	1.08%
INE752E01010	Power Grid Corporation of India Limited	Power	13,150	23.87	1.06%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	6,031	22.49	1.00%
INE91701010	Bajaj Auto Limited	Auto	727	21.01	0.93%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	17,567	16.15	0.72%
INE081A01012	Tata Steel Limited	Ferrous Metals	4,216	16.09	0.71%
INE158A01026	Hero MotoCorp Limited	Auto	725	14.85	0.66%
<b>Subtotal</b>				<b>2,249.91</b>	<b>99.86%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>2,249.91</b>	<b>99.86%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				3.32	0.15%
<b>Total</b>				<b>3.32</b>	<b>0.15%</b>
<b>OTHERS</b>					
Cash Margin - CCIL				0.00	\$0.00%
<b>Total</b>				<b>0.00</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(0.26)</b>	<b>-0.01%</b>
<b>GRAND TOTAL</b>				<b>2,252.97</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

**NIPPON INDIA RETIREMENT FUND - WEALTH CREATION SCHEME (An open ended retirement solution oriented scheme having a lock-in of 5 years or till retirement)**  
**Monthly Portfolio Statement as on February 29, 2020**

Index

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE00A01034	HDFC Bank Limited	Banks	1,396,236	16,442.77	10.25%
INE09A01021	ICICI Bank Limited	Banks	2,258,000	11,227.91	7.00%
INE00A01021	Infosys Limited	Software	1,000,000	7,317.00	4.56%
INE23A01034	Axis Bank Limited	Banks	800,000	5,578.40	3.48%
INE01A01038	Housing Development Finance Corporation Limited	Finance	250,000	5,439.38	3.39%
INE397D01024	Bharti Airtel Limited	Telecom - Services	1,021,554	5,347.84	3.33%
INE047A01021	Grasim Industries Limited	Cement	773,976	5,318.78	3.32%
INE002A01018	Reliance Industries Limited	Petroleum Products	400,000	5,314.60	3.31%
INE191B01025	Welspun Corp Limited	Ferrous Metals	2,845,372	5,289.55	3.30%
INE019A01039	Larsen & Toubro Limited	Construction Project	415,901	4,939.03	3.08%
INE256A01024	Bajaj Finance Limited	Finance	100,000	4,465.85	2.78%
INE976G01028	RBL Bank Limited	Banks	1,467,600	4,269.25	2.66%
INE062A01020	State Bank of India	Banks	1,231,118	3,730.29	2.33%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	1,000,000	3,729.00	2.33%
INE749F01042	Adani Ports and Special Economic Zone Limited	Transportation	1,042,983	3,669.09	2.23%
INE589B01010	Maruti Suzuki India Limited	Auto	56,702	3,499.81	2.18%
INE522F01014	Coal India Limited	Minerals/Mining	2,000,000	3,368.00	2.10%
INE320J01015	RITES Limited	Construction Project	1,002,528	2,935.90	1.83%
INE156A01025	ITC Limited	Consumer Non Durables	1,400,000	2,765.70	1.72%
INE012A01025	ACC Limited	Cement	200,000	2,641.70	1.65%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	2,385,208	2,522.36	1.57%
INE156A01022	Tata Motors Limited	Auto	1,946,600	2,510.14	1.57%
INE061F01013	Fortis Healthcare Limited	Healthcare Services	1,600,000	2,464.80	1.54%
INE674K01013	Aditya Birla Capital Limited	Finance	3,000,000	2,325.00	1.45%
INE095A01012	IndusInd Bank Limited	Banks	200,000	2,208.10	1.38%
INE021A01026	Asian Paints Limited	Consumer Non Durables	112,795	2,028.00	1.26%
INE878A01011	GE Power India Limited	Industrial Capital Goods	270,000	1,899.00	1.18%
INE289H01027	TV18 Broadcast Limited	Media & Entertainment	7,999,000	1,803.77	1.12%
INE171A01020	The Federal Bank Limited	Banks	2,000,000	1,718.00	1.07%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	800,000	1,580.40	0.98%
INE180A01020	Max Financial Services Limited	Finance	270,055	1,559.03	0.97%
INE389H01022	KEC International Limited	Construction Project	496,548	1,536.69	0.96%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	1,000,000	1,350.00	0.84%
INE795G01014	HDFC Life Insurance Company Limited	Finance	241,000	1,311.28	0.82%
INE549J01014	Bandhan Bank Limited	Banks	337,500	1,294.31	0.81%
INE283A01024	Bharat Electronics Limited	Industrial Capital Goods	1,500,000	1,109.29	0.69%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	1,200,000	1,103.40	0.69%
INE248B01019	Ramco Systems Limited	Software	816,000	1,076.30	0.67%
INE775A01035	Motherson Sumi Systems Limited	Auto Ancillaries	942,875	977.29	0.61%
INE726G01019	ICICI Prudential Life Insurance Company Limited	Finance	203,125	957.53	0.60%
INE625G01013	Welspun Enterprises Limited	Construction	1,428,882	941.64	0.59%
INE121E01018	JSW Energy Limited	Power	1,637,800	938.46	0.59%
INE228H01026	Sadbhav Engineering Limited	Construction Project	1,258,926	887.54	0.55%
INE059A01026	Cipla Limited	Pharmaceuticals	200,000	804.20	0.50%
INE016A01026	Dabur India Limited	Consumer Non Durables	137,404	681.66	0.43%
INE089F01025	United Breweries Limited	Consumer Non Durables	54,818	680.36	0.42%
INE000A01027	Hindustan Unilever Limited	Consumer Non Durables	30,839	670.67	0.42%
INE280A01028	Titan Company Limited	Consumer Durables	53,062	665.66	0.42%
INE066A01013	Eicher Motors Limited	Auto	3,900	647.49	0.40%
INE939K01021	Bajaj Consumer Care Limited	Consumer Non Durables	300,000	576.90	0.36%
INE733E01010	NTPC Limited	Power	500,000	532.75	0.33%
INE312H01016	INOX Leisure Limited	Media & Entertainment	118,053	506.27	0.32%
INE467B01029	Tata Consultancy Services Limited	Software	23,812	476.28	0.30%
INE611L01021	Indian Terrain Fashions Limited	Textile Products	958,169	460.40	0.29%
INE600A01027	HCL Technologies Limited	Software	85,464	456.62	0.28%
INE589A01014	NLC India Limited	Power	730,529	437.96	0.27%
INE003A01024	Siemens Limited	Industrial Capital Goods	24,464	318.95	0.20%
INE527H01019	UFO Movies India Limited	Media & Entertainment	231,901	285.35	0.18%
INE764L01010	Sadbhav Infrastructure Project Limited	Construction Project	1,210,000	260.72	0.16%
INE208B01025	Rico Auto Industries Limited	Auto Ancillaries	860,000	270.47	0.17%
INE245A01021	Tata Power Company Limited	Power	500,000	233.50	0.15%
INE208A01029	Ashok Leyland Limited	Auto	268,900	187.96	0.12%
INE647O01011	Aditya Birla Fashion and Retail Limited	Retailing	5,663	14.24	0.01%
	<b>Subtotal</b>			<b>152,480.58</b>	<b>95.19%</b>
<b>(b) UNLISTED</b>					
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>152,480.58</b>	<b>95.19%</b>
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE528G08394	9% Yes Bank Limited **	ICRA BBB-	500	3,468.42	2.16%
	<b>Subtotal</b>			<b>3,468.42</b>	<b>2.16%</b>
<b>(b) Privately placed / Unlisted</b>					
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,468.42</b>	<b>2.16%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
	<b>Triparty Repo</b>			490.79	0.31%
	<b>Total</b>			<b>490.79</b>	<b>0.31%</b>
<b>OTHERS</b>					
	Cash Margin - CCIL			1.31	0.00%
	<b>Total</b>			<b>1.31</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>3,922.11</b>	<b>2.43%</b>
	<b>GRAND TOTAL</b>			<b>160,363.21</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

**NIPPON INDIA RETIREMENT FUND - INCOME GENERATION SCHEME (An open ended retirement solution oriented scheme having a lock-in of 5 years or till retirement)**  
**Monthly Portfolio Statement as on February 29, 2020**

[Index](#)

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE040A01034	HDFC Bank Limited	Banks	53,090	625.21	2.44%
INE090A01021	(ICI) Bank Limited	Banks	60,610	301.38	1.17%
INE009A01021	Infosys Limited	Software	38,684	283.05	1.10%
INE001A01036	Housing Development Finance Corporation Limited	Finance	10,086	219.45	0.86%
INE060A01020	State Bank of India	Banks	62,800	190.59	0.74%
INE047A01021	Grasim Industries Limited	Cement	27,540	189.25	0.74%
INE095A01012	IndusInd Bank Limited	Banks	16,358	180.60	0.70%
INE878A01011	GE Power India Limited	Industrial Capital Goods	25,000	175.84	0.69%
INE237A01028	Kotak Mahindra Bank Limited	Banks	10,000	162.04	0.63%
INE019A01030	Larsen & Toubro Limited	Construction Project	12,465	148.03	0.58%
INE002A01018	Reliance Industries Limited	Petroleum Products	10,600	140.84	0.55%
INE238A01034	Axis Bank Limited	Banks	14,750	102.85	0.40%
INE154A01025	ITC Limited	Consumer Non Durables	50,350	99.47	0.39%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	73,423	77.64	0.30%
INE019A01038	JSW Steel Limited	Ferrous Metals	32,200	75.90	0.30%
INE406A01037	Aurobindo Pharma Limited	Pharmaceuticals	15,000	75.83	0.30%
INE081A01012	Tata Steel Limited	Ferrous Metals	19,222	73.38	0.29%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	48,900	53.47	0.21%
INE043D01016	HDFC Limited	Finance	148,960	47.89	0.19%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	11,200	41.76	0.16%
INE888H01027	TV18 Broadcast Limited	Media & Entertainment	163,000	36.76	0.14%
INE059A01026	Cipla Limited	Pharmaceuticals	8,500	34.18	0.13%
INE527H01019	UFO Movies India Limited	Media & Entertainment	27,394	33.60	0.13%
INE308R01017	Intellect Design Arena Limited	Software	23,318	26.97	0.11%
INE105A01035	Sundaram Clayton Limited	Auto Ancillaries	1,363	26.69	0.10%
INE003A01024	Siemens Limited	Industrial Capital Goods	1,750	22.82	0.09%
INE155A01022	Tata Motors Limited	Auto	14,250	18.39	0.07%
INE208B01025	Rico Auto Industries Limited	Auto Ancillaries	54,200	17.05	0.07%
INE611L01021	Indian Terrain Fashions Limited	Textile Products	29,225	14.04	0.05%
INE139A01034	National Aluminium Company Limited	Non - Ferrous Metals	40,626	13.61	0.05%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	5,520	7.45	0.03%
INE449A01011	Automotive Axles Limited	Auto Ancillaries	950	6.54	0.03%
<b>Subtotal</b>				<b>3,522.56</b>	<b>13.74%</b>
<b>(b) UNLISTED</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>3,522.56</b>	<b>13.74%</b>
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN0020140078	8.17% Government of India	SOVEREIGN	8,700,000	10,068.61	39.23%
IN0020170174	7.17% Government of India	SOVEREIGN	3,500,000	3,633.39	14.16%
IN0020190024	7.62% Government of India	SOVEREIGN	2,500,000	2,720.36	10.09%
IN0020150044	8.13% Government of India	SOVEREIGN	1,820,000	2,102.76	8.19%
IN0020160092	6.62% Government of India	SOVEREIGN	1,000,000	986.27	3.84%
IN0020160068	7.06% Government of India	SOVEREIGN	515,000	531.48	2.07%
IN0020198032	7.72% Government of India	SOVEREIGN	400,000	445.52	1.74%
IN0020110063	8.53% Government of India	SOVEREIGN	300,700	368.37	1.44%
IN0020120062	8.3% Government of India	SOVEREIGN	213,600	249.72	0.97%
<b>Non Convertible Debentures</b>					
INE261F0BAV0	8.22% National Bank For Agriculture and Rural Development **	CRISIL AAA	50	536.90	2.09%
<b>Subtotal</b>				<b>21,643.37</b>	<b>84.33%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>21,643.37</b>	<b>84.33%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				174.02	0.68%
<b>Total</b>				<b>174.02</b>	<b>0.68%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				0.16	0.00%
<b>Total</b>				<b>0.16</b>	<b>0.00%</b>
<b>Net Current Assets</b>				334.79	1.25%
<b>GRAND TOTAL</b>				<b>25,664.69</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN0020190016	7.27% Government of India	SOVEREIGN	37,500,000	39,398.29	7.99%
IN0020090034	7.35% Government of India	SOVEREIGN	7,500,000	7,891.35	1.60%
IN0020150093	7.59% Government of India	SOVEREIGN	5,500,000	5,833.45	1.18%
IN0020180488	7.33% Government of India	SOVEREIGN	7,800	8.19	0.00%
<b>Non Convertible Debentures</b>					
INE261F08A74	8.5% National Bank For Agriculture and Rural Development **	CRISIL AAA	4,010	42,276.23	8.58%
INE238A08401	7.6% Axis Bank Limited **	CRISIL AAA	2,700	27,727.79	5.62%
INE062A08165	8.9% State Bank of India **	CRISIL AAA	2,445	26,160.16	5.31%
INE738E07K65	7.50% NTPC Limited	CRISIL AAA	2,150	22,249.32	4.51%
INE053F07B83	8.25% Indian Railway Finance Corporation Limited **	CRISIL AAA	2,050	21,772.52	4.42%
INE053F07B22	6.59% Indian Railway Finance Corporation Limited **	CRISIL AAA	2,000	20,227.14	4.10%
INE001A075H4	6.99% Housing Development Finance Corporation Limited	CRISIL AAA	2,000	20,025.14	4.06%
INE09A08TU36	7.6% ICICI Bank Limited	ICRA AAA	1,850	19,062.62	3.97%
INE001A07R53	8.56% Housing Development Finance Corporation Limited	CRISIL AAA	1,800	18,568.94	3.77%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	1,510	15,541.89	3.15%
INE094A08044	6.8% Hindustan Petroleum Corporation Limited	CRISIL AAA	1,500	15,205.95	3.08%
INE556F08JL5	7.89% Small Industries Dev Bank of India **	CARE AAA	1,300	13,254.98	2.69%
INE134E08KH0	7.42% Power Finance Corporation Limited **	CARE AAA	1,250	12,734.74	2.58%
INE134E08K22	7.35% Power Finance Corporation Limited	CRISIL AAA	1,250	12,670.88	2.57%
INE557F08FH9	6.88% National Housing Bank **	CRISIL AAA	1,000	10,159.07	2.06%
INE752E07KN9	8.8% Power Grid Corporation of India Limited **	CRISIL AAA	950	10,147.49	2.06%
INE09A08J0D0	7.1% ICICI Bank Limited **	ICRA AAA	1,000	10,071.50	2.03%
INE556F08JF7	8.5% Small Industries Dev Bank of India **	CARE AAA	750	7,712.74	1.56%
INE020B08C33	7.09% REC Limited	CRISIL AAA	750	7,541.30	1.53%
INE514E08FK7	7.09% Export Import Bank of India **	CRISIL AAA	750	7,500.31	1.52%
INE752E07LB2	8.7% Power Grid Corporation of India Limited **	CRISIL AAA	650	6,959.99	1.41%
INE020B08B77	8.1% REC Limited **	CRISIL AAA	500	5,198.98	1.05%
INE514E08CC1	8.83% Export Import Bank of India **	CRISIL AAA	400	4,265.44	0.87%
INE752E08569	7.34% Power Grid Corporation of India Limited **	CRISIL AAA	400	4,129.82	0.84%
INE166A08032	9.9% Kotak Mahindra Bank Limited **	CRISIL AAA	350	3,742.84	0.76%
INE134E08JUS	8.45% Power Finance Corporation Limited **	CRISIL AAA	350	3,633.77	0.74%
INE556F08JK7	7.95% Small Industries Dev Bank of India **	ICRA AAA	350	3,610.85	0.73%
INE906B07FT4	7.27% National Highways Auth Of Ind **	CRISIL AAA	300	3,061.21	0.62%
INE752E07HL9	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	200	2,671.63	0.54%
INE556F08JH3	8.4% Small Industries Dev Bank of India **	CARE AAA	250	2,573.56	0.52%
INE242A08345	8.4% Indian Oil Corporation Limited **	CRISIL AAA	250	2,523.00	0.51%
INE029A08057	8.02% Bharat Petroleum Corporation Limited **	CRISIL AAA	200	2,090.63	0.42%
INE020B08CE1	6.9% REC Limited **	CRISIL AAA	200	2,005.01	0.41%
INE020B08BD5	8.83% REC Limited **	CRISIL AAA	190	1,970.21	0.40%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	178	1,843.54	0.37%
INE053F07A47	7.45% Indian Railway Finance Corporation Limited **	CRISIL AAA	150	1,538.28	0.31%
INE752E07M29	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	148	1,527.58	0.31%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	100	1,026.63	0.21%
INE134E08DH5	9.05% Power Finance Corporation Limited **	CRISIL AAA	100	1,021.66	0.21%
INE752E07KFS	8.85% Power Grid Corporation of India Limited **	CRISIL AAA	40	508.70	0.10%
INE002A08518	8.95% Reliance Industries Limited **	CRISIL AAA	50	502.66	0.10%
INE752E07FC2	9.33% Power Grid Corporation of India Limited **	CRISIL AAA	28	358.99	0.07%
INE020B08BM6	8.35% REC Limited **	CRISIL AAA	7	72.16	0.01%
<b>Subtotal</b>				<b>450,541.09</b>	<b>91.35%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>450,541.09</b>	<b>91.35%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE090A163U7	ICICI Bank Limited	ICRA A1+	14,500	14,461.44	2.93%
INE239A162S6	Axis Bank Limited **	CRISIL A1+	12,500	12,335.93	2.50%
INE237A164L8	Kotak Mahindra Bank Limited **	CRISIL A1+	5,000	4,982.61	1.01%
INE238A166S7	Axis Bank Limited **	ICRA A1+	5,000	4,777.38	0.97%
INE238A168R5	Axis Bank Limited **	CRISIL A1+	2,500	2,400.45	0.49%
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>				<b>4,185.88</b>	<b>0.85%</b>
<b>Triparty Repo</b>				<b>499.94</b>	<b>0.10%</b>
<b>Total</b>				<b>43,643.61</b>	<b>8.85%</b>
<b>Derivatives</b>					
<b>Interest Rate Swaps</b>					
<b>Interest Rate Swaps Pay Fix Receive Floating (02/03/2025) (FV 5000 Lacs)</b>				<b>0.00</b>	<b>0.00%</b>
<b>Total</b>				<b>0.00</b>	<b>0.00%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				<b>9.26</b>	<b>0.00%</b>
<b>Total</b>				<b>9.26</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(1,253.07)</b>	<b>-0.25%</b>
<b>GRAND TOTAL</b>				<b>492,940.89</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities  
\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE001A01036	Housing Development Finance Corporation Limited	Finance	356.250	7,751.11	11.92%
INE002A01018	Reliance Industries Limited	Petroleum Products	368.500	4,896.08	7.53%
INE090A01021	ICICI Bank Limited	Banks	816.375	4,059.42	6.25%
INE040A01034	HDFC Bank Limited	Banks	300.000	3,532.95	5.44%
INE017A01021	Grasim Industries Limited	Cement	377.780	2,596.16	3.99%
INE230A01034	Axis Bank Limited	Banks	278.000	1,938.49	2.98%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	489.800	1,826.46	2.81%
INE018A01030	Larsen & Toubro Limited	Construction Project	150.000	1,781.33	2.74%
INE009A01021	Infosys Limited	Software	225.000	1,646.33	2.53%
INE740F01042	Adani Ports and Special Economic Zone Limited	Transportation	385.511	1,332.91	2.05%
INE740A01030	Jindal Steel & Power Limited	Ferrous Metals	845.000	1,300.46	2.00%
INE154A01025	ITC Limited	Consumer Non Durables	500.409	988.56	1.52%
INE237A01028	Kotak Mahindra Bank Limited	Banks	60.000	972.21	1.50%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	828.716	876.37	1.35%
INE155A01022	Tata Motors Limited	Auto	600.000	773.70	1.19%
INE776A01035	Motherson Sumi Systems Limited	Auto Ancillaries	660.000	684.09	1.05%
INE296A01024	Bajaj Finance Limited	Finance	15.000	669.88	1.03%
INE674K01013	Aditya Birla Capital Limited	Finance	739.887	573.41	0.88%
INE470A01014	Canara Bank	Banks	351.000	564.39	0.78%
INE625G01013	Welspun Enterprises Limited	Construction	600.000	395.40	0.61%
INE383A01012	The India Cements Limited	Cement	400.000	385.40	0.59%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	500.000	369.75	0.57%
INE010B01027	Cadila Healthcare Limited	Pharmaceuticals	138.600	360.43	0.55%
INE520F01014	Coal India Limited	Minerals/Mining	200.000	338.86	0.52%
INE226H01026	Sadbhav Engineering Limited	Construction Project	464.700	327.61	0.50%
INE042A01014	Escorts Limited	Auto	38.500	300.34	0.46%
INE326A01037	Lupin Limited	Pharmaceuticals	45.500	291.20	0.45%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	300.000	275.85	0.42%
INE134E01011	Power Finance Corporation Limited	Finance	235.600	257.86	0.40%
INE611L01021	Indian Terrain Fashions Limited	Textile Products	519.776	249.75	0.38%
INE527H01019	UFO Movies India Limited	Media & Entertainment	197.400	242.90	0.37%
INE764L01010	Sadbhav Infrastructure Project Limited	Construction Project	892.000	206.94	0.32%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	100.000	197.55	0.30%
INE059A01026	Cipla Limited	Pharmaceuticals	34.500	138.72	0.21%
INE585B01010	Maruti Suzuki India Limited	Auto	2.200	138.23	0.21%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	28.000	31.92	0.05%
INE190A01028	Marico Limited	Consumer Non Durables	7.800	23.36	0.04%
INE886H01027	TV18 Broadcast Limited	Media & Entertainment	80.700	18.20	0.03%
INE129A01019	GAIL (India) Limited	Gas	16.002	16.71	0.03%
<b>Subtotal</b>				<b>43,269.11</b>	<b>66.55%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>43,269.11</b>	<b>66.55%</b>
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE529G08394	9% Yes Bank Limited **	ICRA BBB-	739	5,126.32	7.89%
INE217K08271	9.25% Reliance Home Finance Limited **#	CARE D	250.000	0.00	0.00%
<b>Subtotal</b>				<b>5,126.32</b>	<b>7.89%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE005D07012	8% RMZ Buildcon Private Limited **	ICRA BBB+(CE)	420	2,829.63	4.35%
<b>Zero Coupon Bonds</b>					
INE519U08030	Morgan Credits Private Limited **	CARE BBB-	34	411.42	0.63%
<b>Subtotal</b>				<b>3,241.05</b>	<b>4.98%</b>
<b>(c) Securitised Debt</b>					
INE05U15050	Indian Receivable Trust 18 **	CARE A(SO)	450	2,918.98	4.49%
INE061015033	Indian Receivable Trust 18 **	BRICKWORK A+(SO)	800	2,601.02	4.00%
<b>Subtotal</b>				<b>5,520.00</b>	<b>8.49%</b>
<b>Total</b>				<b>13,867.37</b>	<b>21.36%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				<b>3,233.64</b>	<b>4.97%</b>
<b>Total</b>				<b>3,233.64</b>	<b>4.97%</b>
<b>OTHERS</b>					
<b>Cash Margin - Derivatives</b>				<b>6,970.00</b>	<b>10.72%</b>
<b>Cash Margin - CCIL</b>				<b>0.35</b>	<b>0.00%</b>
<b>Total</b>				<b>6,970.35</b>	<b>10.72%</b>
<b>Net Current Assets</b>				<b>(2,361.11)</b>	<b>-3.60%</b>
<b>GRAND TOTAL</b>				<b>64,999.38</b>	<b>100.00%</b>

\*\* Non Traded Securities/liquid Securities  
\$ Less Than 0.01% of NAV  
# Securities classified as below investment grade or default

Details of Stock Future / Index Future

Long/Short	Name of the Instrument	Industry	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
Short	Housing Development Finance Corporation Limited_26/03/2020	Finance	306250	6660.94	10.25%
Short	Reliance Industries Limited_26/03/2020	Petroleum Products	278000	3686.14	5.67%
Short	ICICI Bank Limited_26/03/2020	Banks	276375	1371.79	2.11%
Short	Jindal Steel & Power Limited_26/03/2020	Ferrous Metals	845000	1298.23	1.99%
Short	Sun Pharmaceutical Industries Limited_26/03/2020	Pharmaceuticals	325000	1209.16	1.86%
Short	Grasim Industries Limited_26/03/2020	Cement	143250	984.77	1.52%
Short	Kotak Mahindra Bank Limited_26/03/2020	Banks	60000	972.18	1.50%
Short	Axis Bank Limited_26/03/2020	Banks	78000	542.19	0.83%
Short	Canara Bank_26/03/2020	Banks	351000	503.16	0.77%
Short	Cadila Healthcare Limited_26/03/2020	Pharmaceuticals	138600	357.24	0.55%
Short	Escorts Limited_26/03/2020	Auto	38500	300.43	0.46%
Short	Lupin Limited_26/03/2020	Pharmaceuticals	45500	291.22	0.45%
Short	Power Finance Corporation Limited_26/03/2020	Finance	235600	257.75	0.40%
Short	Cipla Limited_26/03/2020	Pharmaceuticals	34500	138.05	0.21%
Short	Maruti Suzuki India Limited_26/03/2020	Auto	2200	137.59	0.21%
Short	Vedanta Limited_26/03/2020	Non - Ferrous Metals	28000	30.81	0.05%
Short	Marico Limited_26/03/2020	Consumer Non Durables	7800	23.29	0.04%
Short	GAIL (India) Limited_26/03/2020	Gas	16002	16.7	0.03%

Due to credit event (Default of debt servicing by Reliance Capital Limited (RCL) on Sep 20, 2019, securities of RCL have been segregated from the scheme's portfolio w.e.f. Sep 25, 2019

Nippon India Equity Savings Fund - Segregated Portfolio 1

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE013A074H7	8.85% Reliance Capital Limited **#	CARE D	957	2,392.50	92.70%
<b>Subtotal</b>				<b>2,392.50</b>	<b>92.70%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>2,392.50</b>	<b>92.70%</b>
<b>Net Current Assets</b>				<b>188.53</b>	<b>7.30%</b>
<b>GRAND TOTAL</b>				<b>2,581.03</b>	<b>100.00%</b>

\*\* Non Traded Securities/liquid Securities  
# Securities classified as below investment grade or default



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE000A01021	Infosys Limited	Software	53,193	389.21	16.05%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	17,331	376.91	15.54%
INE467B01029	Tata Consultancy Services Limited	Software	17,452	349.07	14.39%
INE860A01027	HCL Technologies Limited	Software	26,356	140.83	5.81%
INE738E01010	NTPC Limited	Power	100,111	115.19	4.75%
INE669C01036	Tech Mahindra Limited	Software	14,990	111.59	4.60%
INE752E01010	Power Grid Corporation of India Limited	Power	57,129	103.69	4.27%
INE91701010	Bajaj Auto Limited	Auto	3,168	91.56	3.77%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	19,484	83.07	3.42%
INE075A01022	Wipro Limited	Software	36,072	79.86	3.29%
INE52F01014	Coal India Limited	Minerals/Mining	46,373	78.09	3.22%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	82,469	75.83	3.13%
INE081A01012	Tata Steel Limited	Ferrous Metals	18,328	69.97	2.88%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	61,701	65.25	2.69%
INE189A01026	Hero Motocorp Limited	Auto	3,157	64.77	2.67%
INE019A01038	JSW Steel Limited	Ferrous Metals	24,637	58.07	2.39%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	44,225	50.42	2.08%
INE129A01019	GAIL (India) Limited	Gas	44,885	46.86	1.93%
INE256A01028	Zee Entertainment Enterprises Limited	Media & Entertainment	18,196	43.54	1.80%
INE528G01027	Yes Bank Limited	Banks	53,871	18.64	0.77%
<b>Subtotal</b>				<b>2,412.44</b>	<b>99.45%</b>
<b>(b) UNLISTED</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>2,412.44</b>	<b>99.45%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				9.99	0.41%
<b>Total</b>				<b>9.99</b>	<b>0.41%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				0.00	0.00%
<b>Total</b>				<b>0.00</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>3.09</b>	<b>0.14%</b>
<b>GRAND TOTAL</b>				<b>2,425.53</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Aggregate value of investments made by other schemes of Nippon India Mutual Fund are amounting to Rs 724.17 Lacs.

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed Foreign Securities/Overseas ETFs</b>				
US5949191045	Microsoft Corp	Systems Software	5,279	617.40	5.99%
US5763631040	Mastercard Incorporated	Data Processing & Outsourced Services	2,894	606.38	5.88%
US46266C1053	Iqvia Holdings	Life Sciences Tools & Services	5,535	557.36	5.41%
US30303M1027	Facebook Inc	Interactive Media & Services	3,933	546.46	5.30%
CA29250N1050	Enbridge Inc	Oil	20,152	544.52	5.29%
US87103H1077	O'Reilly Automotive Inc	Automotive Retail	1,855	520.38	5.05%
US5486611073	Lowe's Cos Inc	Consumer Durables	6,642	510.98	4.96%
US09857L1089	Booking Holdings Inc	Internet & Direct Marketing Retail	402	492.08	4.77%
US03073E1055	AmeriSource Bergen Corp	Health Care Distributors	7,988	486.23	4.72%
US02079K3059	Alphabet Inc A	Interactive Media & Services	499	482.43	4.68%
US92926C8394	Visa Inc	Data Processing & Outsourced Services	3,646	478.66	4.64%
US0231351067	Amazon Com Inc	Internet & Direct Marketing Retail	333	452.84	4.39%
US0367521038	Anthem INC	Managed Health Care	2,426	450.25	4.37%
US91324P1021	UnitedHealth Group Inc	Managed Health Care	2,445	450.01	4.37%
US02079K1079	Alphabet Inc	Interactive Media & Services	430	415.75	4.03%
US1431301027	Carmax Inc	Automotive Retail	6,131	386.43	3.75%
US09247X1019	Blackrock Inc	Asset Management & Custody Banks	1,005	335.92	3.26%
US9035311007	Uber Technologies Inc	Trucking	12,257	299.69	2.91%
US0162551016	Aliga Technology Inc	Health Care Supplies	1,887	297.44	2.89%
US2546871060	The Walt Disney Company	Movies & Entertainment	3,125	265.41	2.57%
US55087P1049	Lyft Inc	Trucking	9,140	251.52	2.44%
US0567521085	Baidu Inc Spon ADR	Interactive Media & Services	207	17.93	0.17%
	<b>Subtotal</b>			<b>9,468.07</b>	<b>91.83%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>9,468.07</b>	<b>91.83%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			849.43	8.24%
	<b>Total</b>			<b>849.43</b>	<b>8.24%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.26	0.00%
	<b>Total</b>			<b>0.26</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>(8.23)</b>	<b>-0.07%</b>
	<b>GRAND TOTAL</b>			<b>10,307.53</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	Government Securities				
IN0020190362	6.45% Government of India	SOVEREIGN	13,828,600	13,905.85	33.35%
IN0020180454	7.28% Government of India	SOVEREIGN	10,068,500	10,507.23	25.20%
IN002020106	7.95% Government of India	SOVEREIGN	5,458,900	5,994.52	14.98%
IN0020160118	6.79% Government of India	SOVEREIGN	5,784,300	5,848.37	14.63%
IN0020150028	7.58% Government of India	SOVEREIGN	4,073,200	4,441.93	10.65%
	<b>Subtotal</b>			<b>40,687.90</b>	<b>97.61%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>40,687.90</b>	<b>97.61%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			327.30	0.78%
	<b>Total</b>			<b>327.30</b>	<b>0.78%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.03	0.00%
	<b>Total</b>			<b>0.03</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>669.54</b>	<b>1.61%</b>
	<b>GRAND TOTAL</b>			<b>41,684.77</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920160065	8.01% State Government Securities	SOVEREIGN	5,350,000	5,388.16	45.88%
IN2920150397	8.21% State Government Securities	SOVEREIGN	680,000	681.47	5.80%
IN1920090058	8.52% State Government Securities	SOVEREIGN	210,000	210.17	1.79%
	<b>Non Convertible Debentures</b>				
INE115A07KH9	7.98% LIC Housing Finance Limited **	CRISIL AAA	100	1,003.59	8.55%
INE053F09H1	8.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	27	272.33	2.32%
INE001A07FM1	8.65% Housing Development Finance Corporation Limited **	CRISIL AAA	20	201.01	1.71%
INE752E07JT8	9.3% Power Grid Corporation of India Limited **	CRISIL AAA	10	126.31	1.08%
INE134E09HFO	8.35% Power Finance Corporation Limited **	CRISIL AAA	5	50.20	0.43%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	4	40.27	0.34%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	4	40.13	0.34%
INE134E08CX4	8.7% Power Finance Corporation Limited **	CRISIL AAA	3	30.16	0.26%
INE134E08JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	9	30.13	0.26%
INE020B0A46	7.42% REC Limited **	CRISIL AAA	1	10.04	0.09%
INE020B0823	8.87% REC Limited **	CRISIL AAA	1	10.01	0.09%
	<b>Zero Coupon Bonds</b>				
INE296A07MF7	Bajaj Finance Limited **	FITCH AAA	105	1,380.90	11.76%
INE91DA7CF4	Kotak Mahindra Prime Limited **	CRISIL AAA	132	1,294.19	11.02%
INE91DA7MZ6	Kotak Mahindra Prime Limited **	CRISIL AAA	2	25.06	0.21%
	<b>Subtotal</b>			<b>10,794.13</b>	<b>91.93%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>10,794.13</b>	<b>91.93%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE556F16630	Small Industries Dev Bank of India **	CRISIL A1+	380	375.75	3.20%
INE095A16A82	IndusInd Bank Limited **	CRISIL A1+	350	343.82	2.93%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			11.81	0.10%
	<b>Total</b>			<b>731.18</b>	<b>6.23%</b>
	<b>Net Current Assets</b>			<b>218.41</b>	<b>1.84%</b>
	<b>GRAND TOTAL</b>			<b>11,743.72</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	116	1,161.19	8.93%
INE298T07019	11.25% Harsdeep Industries & Trading Company Limited **	CARE AA-(CE)	115	691.75	5.32%
INE034U07032	9.75% Montecarlo Limited **	FITCH A+	60	597.73	4.60%
INE945S07098	8.25% Kujal Transmission Ltd **	CRISIL AAA	67	570.66	4.39%
INE414G07CC1	8.75% Multotec Finance Limited **	CRISIL AA	27,000	271.12	2.08%
INE205A07030	9.7% Vedanta Limited **	CRISIL AA	14	140.89	1.08%
INE217K07A11	8.64% Reliance Home Finance Limited ** #	CARE D	102	127.50	0.98%
INE134E08JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	11	110.47	0.85%
INE880T07030	8.53% Modal Global Financial Services Limited **	ICRA AA	10	99.53	0.77%
INE310L07654	9.84% IOT Ukal Energy Services Limited **	CRISIL AAA	90	91.60	0.70%
INE310L07647	9.84% IOT Ukal Energy Services Limited **	CRISIL AAA	70	71.17	0.55%
INE089C07075	8.45% Sterlite Technologies Limited **	ICRA AA	5	50.00	0.38%
INE115A07K14	7.59% LIC Housing Finance Limited **	CRISIL AAA	3	30.10	0.23%
INE134E08CX4	8.7% Power Finance Corporation Limited **	CRISIL AA	1	10.05	0.08%
	<b>Zero Coupon Bonds</b>				
INE47L07768	IFL Home Finance Limited **	ICRA AA	118	1,418.40	10.91%
	<b>Subtotal</b>			<b>5,442.10</b>	<b>41.85%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE011S07034	8.53% Trill IT4 Private Limited **	ICRA A+	41	410.57	3.16%
INE713G08046	8.25% Vodafone Idea Limited ** #	CRISIL B+	4	14.00	0.11%
INE931Q08035	8.4% Promont Hillside Private Limited **	CARE AA(CE)	1	9.99	0.08%
	<b>Zero Coupon Bonds</b>				
INE321N07129	KKR India Financial Services Private Limited **	CRISIL AA	9	1,363.72	10.49%
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	65	846.09	6.51%
	<b>Subtotal</b>			<b>2,644.37</b>	<b>20.35%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>8,086.47</b>	<b>62.20%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE095A16A82	Industrial Bank Limited **	CRISIL A1+	1,300	1,277.05	9.82%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			3,251.37	25.00%
	<b>Total</b>			<b>4,528.42</b>	<b>34.82%</b>
	<b>Net Current Assets</b>			<b>399.69</b>	<b>2.98%</b>
	<b>GRAND TOTAL</b>			<b>13,004.58</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities

# Securities classified as below investment grade or default

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security considered under Net Current Assets (Rs. In Lakhs)	% of Value of security considered under Net Current Assets to Net Assets	Total amount due including interest (Rs. In Lakhs)
INE202B07U13	9.05% Dewan Hs-Fin Corp Ltd NCD Ser 1 (09/09/2019) - Matur	10.66	0.08%	43.61

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320160044	8.03% State Government Securities	SOVEREIGN	2,320,000	2,333.31	24.96%
IN2920150397	8.21% State Government Securities	SOVEREIGN	110,000	110.24	1.18%
	<b>Non Convertible Debentures</b>				
INE115A07HR4	8.6% LIC Housing Finance Limited **	CRISIL AAA	90	907.06	9.70%
INE134E08HP9	8.53% Power Finance Corporation Limited **	CRISIL AAA	81	817.05	8.74%
INE134E08HQ7	8.45% Power Finance Corporation Limited **	CRISIL AAA	11	111.04	1.19%
INE134E08CX4	8.7% Power Finance Corporation Limited **	CRISIL AAA	7	70.37	0.75%
INE134E08Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	1	10.05	0.11%
INE134E08Z6	7.45% Power Finance Corporation Limited **	CRISIL AAA	1	10.04	0.11%
	<b>Zero Coupon Bonds</b>				
INE296A07N9	Bajaj Finance Limited **	CRISIL AAA	90	1,145.89	12.26%
INE831R07086	Aditya Birla Housing Finance Limited **	ICRA AAA	79	1,007.83	10.78%
INE756076F6	HDB Financial Services Limited **	CRISIL AAA	19	223.43	2.39%
INE516DA7MZ6	Kotak Mahindra Prime Limited **	CRISIL AAA	5	62.64	0.67%
	<b>Subtotal</b>			<b>6,808.95</b>	<b>72.84%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>6,808.95</b>	<b>72.84%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			205.33	2.20%
	<b>Total</b>			<b>205.33</b>	<b>2.20%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		6,376,610.592	2,229.49	23.85%
	<b>Total</b>			<b>2,229.49</b>	<b>23.85%</b>
	<b>Net Current Assets</b>			<b>165.53</b>	<b>1.71%</b>
	<b>GRAND TOTAL</b>			<b>9,349.30</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150298	8.39% State Government Securities	SOVEREIGN	2,000,000	2,002.36	18.10%
IN2920150397	8.21% State Government Securities	SOVEREIGN	120,000	120.26	1.09%
	<b>Non Convertible Debentures</b>				
INE774D07P53	7.95% Mahindra & Mahindra Financial Services Limited **	FITCH AAA	110	1,100.51	9.95%
INE134E08HP9	8.53% Power Finance Corporation Limited **	CRISIL AAA	100	1,008.70	9.12%
INE001A07FM1	8.65% Housing Development Finance Corporation Limited **	CRISIL AAA	30	301.52	2.73%
INE752E07MM7	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	16	160.91	1.45%
INE261F06S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	15	151.03	1.37%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	28	140.71	1.27%
INE115A07HR4	8.6% LIC Housing Finance Limited **	CRISIL AAA	10	100.78	0.91%
INE310L07654	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	59	60.05	0.54%
INE752E07JT8	9.3% Power Grid Corporation of India Limited **	CRISIL AAA	4	50.52	0.46%
INE134E08Z6	7.46% Power Finance Corporation Limited **	CRISIL AAA	5	50.19	0.45%
INE134E08CK4	8.7% Power Finance Corporation Limited **	CRISIL AAA	4	40.21	0.36%
INE752E07H5	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	2	25.22	0.23%
	<b>Zero Coupon Bonds</b>				
INE831R07086	Aditya Birla Housing Finance Limited **	ICRA AAA	93	1,186.43	10.73%
INE296A07CA4	Bajaj Finance Limited **	CRISIL AAA	34	428.30	3.87%
INE75607BF6	HDB Financial Services Limited **	CRISIL AAA	6	74.48	0.67%
	<b>Subtotal</b>			<b>7,002.18</b>	<b>63.30%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>7,002.18</b>	<b>63.30%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			972.84	8.80%
	<b>Total</b>			<b>972.84</b>	<b>8.80%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		7,497,896.202	2,621.53	23.70%
	<b>Total</b>			<b>2,621.53</b>	<b>23.70%</b>
	<b>Net Current Assets</b>			<b>463.59</b>	<b>4.20%</b>
	<b>GRAND TOTAL</b>			<b>11,060.14</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Floating Rate Note</b>				
INE216P07126	Advias Financiers Limited **	ICRA A+	40	400.37	6.29%
	<b>Non Convertible Debentures</b>				
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	180	598.85	9.41%
INE080C07083	8.45% Sterlite Technologies Limited **	ICRA AA	50	500.95	7.87%
INE548V07030	8.57% Navoco Vistas Corporation Limited **	CRISIL AA	48	483.20	7.60%
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	46	480.49	7.55%
INE909H08046	10.7% Tata Motors Finance Limited **	CRISIL AA-	76	381.18	5.99%
INE909O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	37	369.73	5.81%
INE752E07HJ03	8.84% Power Grid Corporation of India Limited **	CRISIL AAA	8	101.75	1.60%
INE089C07075	8.45% Sterlite Technologies Limited **	ICRA AA	10	100.01	1.57%
INE217K07A11	8.64% Reliance Home Finance Limited **#	CARE D	70	87.50	1.38%
INE020B08AJ4	8.87% REC Limited **	CRISIL AAA	8	80.28	1.26%
INE310L07662	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	70	71.50	1.12%
INE880707030	8.53% Mottet Oswal Financial Services Limited **	ICRA AA	4	39.81	0.63%
INE020B08450	8.8% REC Limited **	CRISIL AAA	2	20.31	0.32%
INE310L07688	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	10	10.29	0.16%
	<b>Zero Coupon Bonds</b>				
INE477L07768	UPL Home Finance Limited **	ICRA AA	52	625.06	9.83%
	<b>Subtotal</b>			<b>4,351.36</b>	<b>68.99%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE011S07034	8.53% TIFIT Private Limited **	ICRA A+	96	560.78	8.81%
INE931Q08035	8.4% Promont Hissale Private Limited **	CARE AA(CE)	5	48.95	0.75%
INE668E07049	9.2% Hero Cycles Limited **	CRISIL AA	2	20.03	0.31%
	<b>Zero Coupon Bonds</b>				
INE321N07186	KKR India Financial Services Private Limited **	CRISIL AA	5	658.13	10.35%
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	26	338.44	5.32%
	<b>Subtotal</b>			<b>1,627.33</b>	<b>25.58%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,978.69</b>	<b>93.97%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			100.20	1.58%
	<b>Total</b>			<b>100.20</b>	<b>1.58%</b>
	<b>Net Current Assets</b>			<b>292.88</b>	<b>4.45%</b>
	<b>GRAND TOTAL</b>			<b>6,361.77</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE548V07039	8.57% Nuvoco Vistas Corporation Limited **	CRISIL AA	27	271.85	8.92%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	80	266.15	8.74%
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	25	250.26	8.22%
INE909H8948	10.7% Tata Motors Finance Limited **	CRISIL AA-	49	240.74	7.90%
INE752E07HJ0	8.84% Power Grid Corporation of India Limited **	CRISIL AAA	18	203.50	6.68%
INE905O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	20	199.86	6.56%
INE105N07084	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	170	170.51	5.60%
INE089C07083	8.45% Sterlite Technologies Limited **	ICRA AA	12	120.23	3.95%
INE217K07A11	8.64% Reliance Home Finance Limited **	CARE D	40	50.00	1.64%
INE310L07639	9.84% IOT Liskal Energy Services Limited **	CRISIL AAA	40	40.49	1.33%
INE88807030	8.53% Mottal Oswal Financial Services Limited **	ICRA AA	4	39.81	1.31%
INE089C07075	8.45% Sterlite Technologies Limited **	ICRA AA	1	10.00	0.33%
	<b>Zero Coupon Bonds</b>				
INE477L07768	IFFL Home Finance Limited **	ICRA AA	29	348.59	11.44%
	<b>Subtotal</b>			<b>2,211.99</b>	<b>72.62%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE668E07049	8.2% Hero Cycles Limited **	CRISIL AA	1	10.02	0.33%
	<b>Zero Coupon Bonds</b>				
INE321N07186	KKR India Financial Services Private Limited **	CRISIL AA	2	263.25	8.64%
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	18	234.30	7.69%
	<b>Subtotal</b>			<b>507.57</b>	<b>16.66%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,719.56</b>	<b>89.28%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			186.08	6.11%
	<b>Total</b>			<b>186.08</b>	<b>6.11%</b>
	<b>Net Current Assets</b>			<b>140.54</b>	<b>4.61%</b>
	<b>GRAND TOTAL</b>			<b>3,046.18</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Floating Rate Note</b>					
INE216P07126	Advas Financiers Limited **	ICRA A+	460	4,604.22	8.88%
<b>Non Convertible Debentures</b>					
INE909O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	461	4,606.69	8.89%
INE311S07132	8.85% Adani Transmission Limited **	FITCH AA+	440	4,454.50	8.50%
INE298T07019	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	710	4,270.76	8.24%
INE089C07083	8.45% Sterile Technologies Limited **	ICRA AA	400	4,007.61	7.73%
INE191H07136	11% PVR Limited **	CRISIL AA	250	2,544.07	4.91%
INE909H08030	10.7% Tata Motors Finance Limited **	CRISIL AA-	400	2,004.09	3.87%
INE880T07030	8.53% Mottal Oweel Financial Services Limited **	ICRA AA	77	768.37	1.48%
INE034U07032	8.75% Montecarlo Limited **	FITCH A+	73	727.24	1.40%
INE217K07A11	8.64% Reliance Home Finance Limited **#	CARE D	296	370.00	0.71%
INE298T07076	10.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	34	339.56	0.66%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	90	299.42	0.58%
INE298T07027	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	42	253.01	0.49%
INE909H08048	10.7% Tata Motors Finance Limited **	CRISIL AA-	36	180.56	0.35%
INE089C07075	8.45% Sterile Technologies Limited **	ICRA AA	14	140.01	0.27%
INE310L07647	9.84% IOT Ukal Energy Services Limited **	CRISIL AAA	119	120.99	0.23%
INE414G07CC1	8.75% Multioot Finance Limited **	CRISIL AA	1,000	10.04	0.02%
<b>Zero Coupon Bonds</b>					
INE471L07768	IIFL Home Finance Limited **	ICRA AA	491	5,901.99	11.39%
<b>Subtotal</b>				<b>35,551.15</b>	<b>68.60%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE011S07034	8.53% Trill IT4 Private Limited **	ICRA A+	310	3,104.30	5.99%
INE931Q08035	8.4% Pronont Hillside Private Limited **	CARE AA(CE)	20	199.80	0.39%
<b>Zero Coupon Bonds</b>					
INE321H07186	KKR India Financial Services Private Limited **	CRISIL AA	46	6,054.75	11.68%
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	216	2,811.63	5.42%
<b>Subtotal</b>				<b>12,170.48</b>	<b>23.48%</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>47,721.63</b>	<b>92.09%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>					
<b>Total</b>				<b>2,318.05</b>	<b>4.47%</b>
<b>Net Current Assets</b>				<b>1,789.98</b>	<b>3.45%</b>
<b>GRAND TOTAL</b>				<b>51,829.64</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

# Securities classified as below investment grade or default

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security considered under Net Current Assets (Rs. In Lakhs)	% of Value of security considered under Net Current Assets to Net Assets	Total amount due including interest (Rs. In Lakhs)
INE202B07I13	9.05% Dewan Hs Fin Corp Ltd NCD Ser 1 (09/09/2019) - Matured #	8.00	0.02%	32.71

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320150649	8.25% State Government Securities	SOVEREIGN	910,000	912.05	20.47%
	<b>Non Convertible Debentures</b>				
INE774D07QR3	7.69% Mahindra & Mahindra Financial Services Limited **	FITCH AAA	40	402.21	9.03%
INE02080948	8.37% REC Limited **	CRISIL AAA	35	353.58	7.94%
INE134E08HQ7	8.45% Power Finance Corporation Limited **	CRISIL AAA	31	312.84	7.02%
INE001A07QB1	1.5% Housing Development Finance Corporation Limited **	CRISIL AAA	2	200.85	4.51%
INE310L07654	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	30	30.53	0.69%
	<b>Zero Coupon Bonds</b>				
INE831R07086	Aditya Birla Housing Finance Limited **	ICRA AAA	38	484.78	10.88%
INE296A07O44	Bsaj Finance Limited **	CRISIL AAA	21	264.54	5.94%
INE916D47MZ6	Kotak Mahindra Prime Limited **	CRISIL AAA	6	75.17	1.69%
INE75607BF6	HDB Financial Services Limited **	CRISIL AAA	4	49.65	1.11%
	<b>Subtotal</b>			<b>3,086.30</b>	<b>69.28%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,086.30</b>	<b>69.28%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			153.57	3.45%
	<b>Total</b>			<b>153.57</b>	<b>3.45%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		3,109,316.389	1,087.13	24.40%
	<b>Total</b>			<b>1,087.13</b>	<b>24.40%</b>
	<b>Net Current Assets</b>			<b>128.17</b>	<b>2.87%</b>
	<b>GRAND TOTAL</b>			<b>4,455.17</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320150649	8.25% State Government Securities	SOVEREIGN	1,040,000	1,042.34	19.35%
	<b>Non Convertible Debentures</b>				
INE02080948	8.37% REC Limited **	CRISIL AAA	41	414.19	7.69%
INE134E08HD7	8.45% Power Finance Corporation Limited **	CRISIL AAA	41	413.89	7.68%
INE774D07QR3	7.69% Mahindra & Mahindra Financial Services Limited **	FITCH AAA	40	402.21	7.47%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	20	100.51	1.87%
INE134E08JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	6	60.26	1.12%
INE115A07932	8.9% LIC Housing Finance Limited **	CRISIL AAA	3	30.28	0.56%
	<b>Zero Coupon Bonds</b>				
INE831R07086	Aditya Birla Housing Finance Limited **	ICRA AAA	43	548.56	10.18%
INE296A070A4	Bajaj Finance Limited **	CRISIL AAA	39	491.29	9.12%
INE756I07BF6	HDB Financial Services Limited **	CRISIL AAA	7	86.89	1.61%
INE916DA7MZ8	Kotak Mahindra Prime Limited **	CRISIL AAA	5	62.64	1.18%
	<b>Subtotal</b>			<b>3,653.06</b>	<b>67.81%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,653.06</b>	<b>67.81%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE028A10B00	Bank of Baroda Triparty Repo/ Reverse Repo Instrument Reverse Repo	FITCH A1+	300	295.92	5.49%
	<b>Total</b>			<b>349.21</b>	<b>6.48%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		3,512,058.066	1,227.94	22.80%
	<b>Total</b>			<b>1,227.94</b>	<b>22.80%</b>
	<b>Net Current Assets</b>			<b>156.28</b>	<b>2.91%</b>
	<b>GRAND TOTAL</b>			<b>5,386.49</b>	<b>100.00%</b>

\*\* Non Traded Securities/ Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320160044	8.03% State Government Securities	SOVEREIGN	1,000,000	1,005.74	18.45%
IN3320150409	8.4% State Government Securities	SOVEREIGN	800,000	800.60	14.69%
IN2920150397	8.21% State Government Securities	SOVEREIGN	150,000	150.33	2.76%
	<b>Non Convertible Debentures</b>				
INE134E08CX4	8.7% Power Finance Corporation Limited **	CRISIL AAA	46	462.42	8.48%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	86	442.23	8.11%
INE752E07H15	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	21	264.85	4.86%
INE756078L4	7.52% HDB Financial Services Limited **	CRISIL AAA	18	180.82	3.32%
INE752E07J78	8.3% Power Grid Corporation of India Limited **	CRISIL AAA	9	113.66	2.09%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	7	70.48	1.29%
INE134E08HP9	8.53% Power Finance Corporation Limited **	CRISIL AAA	4	40.35	0.74%
INE115A07LN6	7.78% LIC Housing Finance Limited **	CRISIL AAA	4	40.15	0.74%
INE020B08A45	8.37% REC Limited **	CRISIL AAA	3	30.31	0.56%
INE020B08A47	8.83% REC Limited **	CRISIL AAA	3	30.06	0.55%
INE115A07932	8.9% LIC Housing Finance Limited **	CRISIL AAA	2	20.19	0.37%
	<b>Zero Coupon Bonds</b>				
INE916D07D40	Kotak Mahindra Prime Limited **	CRISIL AAA	66	641.26	11.76%
INE756078F6	HDB Financial Services Limited **	CRISIL AAA	14	173.79	3.19%
	<b>Subtotal</b>			<b>4,467.27</b>	<b>81.96%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitized Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,467.27</b>	<b>81.96%</b>
	<b>Money Market Instruments</b>				
INE095A16A62	Certificate of Deposit Industrial Bank Limited **	CRISIL A1+	280	275.06	5.05%
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			549.61	10.08%
	<b>Total</b>			<b>824.67</b>	<b>15.13%</b>
	<b>Net Current Assets</b>			<b>158.89</b>	<b>2.91%</b>
	<b>GRAND TOTAL</b>			<b>5,450.83</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE752E07H00	8.84% Power Grid Corporation of India Limited **	CRISIL AAA	24	305.25	10.66%
INE548V07039	8.57% Nuvoco Vistas Corporation Limited **	CRISIL AA	24	241.64	8.44%
INE089C07093	8.45% Sterlite Technologies Limited **	ICRA AA	24	240.46	8.39%
INE298T07076	10.25% Hanslopep Industries & Trading Company Limited **	CARE AA-(CE)	53	229.70	8.02%
INE106N07284	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	220	220.66	7.70%
INE905O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	20	199.86	6.98%
INE020B08A44	6.87% REC Limited **	CRISIL AAA	18	180.63	6.31%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	30	99.81	3.48%
INE911S07132	8.95% Adani Transmission Limited **	FITCH AA+	8	60.08	2.30%
INE217K07A11	8.64% Reliance Home Finance Limited **#	CARE D	50	62.50	2.18%
INE020B08955	8.36% REC Limited	CRISIL AAA	6	60.73	2.12%
INE089C07075	8.45% Sterlite Technologies Limited **	ICRA AA	3	30.00	1.05%
INE115A07H27	8.65% LIC Housing Finance Limited **	CRISIL AAA	2	20.21	0.71%
INE310L07698	8.84% IOT Utkal Energy Services Limited **	CRISIL AAA	18	18.52	0.65%
INE310L07639	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	10	10.12	0.35%
INE205A07030	9.7% Vedanta Limited **	CRISIL AA	1	10.06	0.35%
	<b>Zero Coupon Bonds</b>				
INE477L07769	WFL Home Finance Limited **	ICRA AA	13	156.26	5.46%
	<b>Subtotal</b>			<b>2,166.49</b>	<b>75.65%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE011S07034	8.53% TII IT4 Private Limited **	ICRA A+	11	110.15	3.85%
INE931Q08035	8.4% Promont Hisside Private Limited **	CARE AA(CE)	7	69.93	2.44%
INE668E07049	9.2% Hero Cycles Limited **	CRISIL AA	4	40.06	1.40%
	<b>Zero Coupon Bonds</b>				
INE321N07186	KKR India Financial Services Private Limited **	CRISIL AA	2	263.25	9.19%
	<b>Subtotal</b>			<b>483.39</b>	<b>16.88%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,649.88</b>	<b>92.53%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			86.23	3.01%
	<b>Total</b>			<b>86.23</b>	<b>3.01%</b>
	<b>Net Current Assets</b>			<b>128.27</b>	<b>4.46%</b>
	<b>GRAND TOTAL</b>			<b>2,864.38</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2220100043	8.39% State Government Securities	SOVEREIGN	1,350,000	1,370.39	21.36%
	<b>Non Convertible Debentures</b>				
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	106	532.69	8.30%
INE115A07H27	8.65% LIC Housing Finance Limited **	CRISIL AAA	38	383.95	5.99%
INE134E08HQ7	8.45% Power Finance Corporation Limited **	CRISIL AAA	20	201.90	3.15%
INE134E08HP9	8.53% Power Finance Corporation Limited **	CRISIL AAA	13	131.13	2.04%
INE115A07JV2	8.47% LIC Housing Finance Limited **	CRISIL AAA	12	120.74	1.88%
INE020B09955	8.36% REC Limited	CRISIL AAA	11	111.34	1.74%
INE310L07688	8.84% IOT Utkal Energy Services Limited **	CRISIL AAA	100	102.89	1.60%
INE115A07HR4	8.6% LIC Housing Finance Limited **	CRISIL AAA	7	70.55	1.10%
INE020B08948	8.37% REC Limited **	CRISIL AAA	5	50.51	0.79%
	<b>Zero Coupon Bonds</b>				
INE296A07QA4	Bajaj Finance Limited **	CRISIL AAA	58	730.53	11.39%
INE916DA7QJ6	Kotak Mahindra Prime Limited **	CRISIL AAA	64	614.43	9.58%
INE756I07BF6	HDB Financial Services Limited **	CRISIL AAA	18	223.43	3.48%
INE916DA7MZ6	Kotak Mahindra Prime Limited **	CRISIL AAA	7	87.70	1.37%
	<b>Subtotal</b>			<b>4,732.28</b>	<b>73.77%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,732.28</b>	<b>73.77%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			0.24	0.14%
	<b>Total</b>			<b>0.24</b>	<b>0.14%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		4,287,055.310	1,498.90	23.37%
	<b>Total</b>			<b>1,498.90</b>	<b>23.37%</b>
	<b>Net Current Assets</b>			<b>173.98</b>	<b>2.72%</b>
	<b>GRAND TOTAL</b>			<b>6,414.40</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920160065	8.01% State Government Securities	SOVEREIGN	5,000,000	5,035.66	27.87%
IN2920150397	8.21% State Government Securities	SOVEREIGN	1,420,000	1,423.08	7.88%
IN3420100049	8.11% State Government Securities	SOVEREIGN	150,000	151.07	0.84%
	<b>Non Convertible Debentures</b>				
INE115A07JV2	8.47% LIC Housing Finance Limited **	CRISIL AAA	136	1,368.42	7.57%
INE020B08948	8.37% REC Limited **	CRISIL AAA	124	1,252.69	6.93%
INE134E08HP9	8.53% Power Finance Corporation Limited **	CRISIL AAA	101	1,018.78	5.64%
INE001A07QB1	1.5% Housing Development Finance Corporation Limited **	CRISIL AAA	8	803.41	4.45%
INE020B08AD7	8.83% REC Limited **	CRISIL AAA	60	601.66	3.33%
INE134E08JZ6	7.46% Power Finance Corporation Limited **	CRISIL AAA	40	401.53	2.22%
INE261F08527	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	23	231.57	1.28%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	38	190.96	1.06%
INE134E08H27	8.45% Power Finance Corporation Limited **	CRISIL AAA	12	121.14	0.67%
INE115A07K76	7.58% LIC Housing Finance Limited **	CRISIL AAA	5	50.17	0.28%
INE115A07LNS	7.78% LIC Housing Finance Limited **	CRISIL AAA	2	20.08	0.11%
	<b>Zero Coupon Bonds</b>				
INE296A07O44	Bajaj Finance Limited **	CRISIL AAA	177	2,229.68	12.34%
INE91DA7QV0	Kotak Mahindra Prime Limited **	CRISIL AAA	211	2,108.39	11.67%
INE76807BF6	HDB Financial Services Limited **	CRISIL AAA	7	86.89	0.48%
	<b>Subtotal</b>			<b>17,095.18</b>	<b>94.62%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>17,095.18</b>	<b>94.62%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit:</b>				
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	260	256.20	1.42%
INE556F16630	Small Industries Dev Bank of India **	CRISIL A1+	250	247.21	1.37%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			45.40	0.26%
	<b>Total</b>			<b>548.81</b>	<b>3.04%</b>
	<b>Net Current Assets</b>			<b>421.71</b>	<b>2.34%</b>
	<b>GRAND TOTAL</b>			<b>18,065.84</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150397	8.21% State Government Securities	SOVEREIGN	3,620,000	3,627.84	36.08%
IN3420100049	8.11% State Government Securities	SOVEREIGN	150,000	151.07	1.50%
	<b>Non Convertible Debentures</b>				
INE115A07HR4	8.6% LIC Housing Finance Limited **	CRISIL AAA	93	937.30	9.32%
INE020B08948	8.37% REC Limited **	CRISIL AAA	92	928.41	9.24%
INE134E08HQ7	8.45% Power Finance Corporation Limited **	CRISIL AAA	25	252.37	2.51%
INE752E07HIS	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	16	201.79	2.01%
INE134E08HP9	8.53% Power Finance Corporation Limited **	CRISIL AAA	20	201.74	2.01%
INE752E07JTB	8.3% Power Grid Corporation of India Limited **	CRISIL AAA	13	164.20	1.63%
INE001A07QP1	7.6% Housing Development Finance Corporation Limited **	CRISIL AAA	1	100.41	1.00%
INE134E08HF0	8.38% Power Finance Corporation Limited **	CRISIL AAA	10	100.41	1.00%
INE001A07QO9	7.5% Housing Development Finance Corporation Limited **	CRISIL AAA	1	100.37	1.00%
INE134E08IY9	7.42% Power Finance Corporation Limited **	CRISIL AAA	7	70.35	0.70%
INE115A07932	8.9% LIC Housing Finance Limited **	CRISIL AAA	6	60.56	0.60%
INE134E08JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	5	50.21	0.50%
INE115A07LN6	7.78% LIC Housing Finance Limited **	CRISIL AAA	5	50.19	0.50%
INE134E08S1	7.05% Power Finance Corporation Limited **	CRISIL AAA	5	50.14	0.50%
INE020B08AD7	6.83% REC Limited **	CRISIL AAA	2	20.06	0.20%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	1	10.07	0.10%
	<b>Zero Coupon Bonds</b>				
INE296A07O17	Bajaj Finance Limited **	CRISIL AAA	96	1,211.83	12.05%
INE916DA7CH0	Kotak Mahindra Prime Limited **	CRISIL AAA	123	1,195.09	11.89%
INE756078F6	HDF Financial Services Limited **	CRISIL AAA	10	124.13	1.23%
	<b>Subtotal</b>			<b>9,609.53</b>	<b>95.57%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>9,609.53</b>	<b>95.57%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	160	157.72	1.57%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			19.95	0.20%
	<b>Total</b>			<b>177.67</b>	<b>1.77%</b>
	<b>Net Current Assets</b>			<b>296.95</b>	<b>2.96%</b>
	<b>GRAND TOTAL</b>			<b>10,054.15</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

## Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE089C07075	8.45% Sterlite Technologies Limited **	ICRA AA	58	580.05	10.17%
INE105N07076	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	510	510.29	8.95%
INE945S07058	8.25% Kudgi Transmission Ltd **	CRISIL AAA	24	240.25	4.21%
INE01AD7QB1	1.5% Housing Development Finance Corporation Limited **	CRISIL AAA	2	200.85	3.52%
INE310L07B21	8.84% IOT Lixtal Energy Services Limited **	CRISIL AAA	40	40.31	0.71%
INE155A07219	9.95% Tata Motors Limited **	ICRA AA-	4	40.00	0.70%
	<b>Zero Coupon Bonds</b>				
INE916D07M26	Kotak Mahindra Prime Limited **	CRISIL AAA	1	12.53	0.22%
	<b>Subtotal</b>			<b>1,624.28</b>	<b>28.48%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE321N07129	KKR India Financial Services Private Limited **	CRISIL AA	4	606.10	10.62%
	<b>Subtotal</b>			<b>606.10</b>	<b>10.62%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,230.38</b>	<b>39.10%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			3,065.04	53.73%
	<b>Total</b>			<b>3,065.04</b>	<b>53.73%</b>
	<b>Net Current Assets</b>			<b>409.14</b>	<b>7.17%</b>
	<b>GRAND TOTAL</b>			<b>5,704.56</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Security defaulted beyond its maturity date as on 29th February 2020 (forming part of net current assets) is as follows :-

ISIN	Name of the Instrument	Value of security considered under Net Current Assets ( Rs. In Lakhs)	% of Value of security considered under Net Current Assets to Net Assets	Total amount due including interest ( Rs. In Lakhs)
INE202B07UJ3	9.05% Dewan Hs Fin Corp Ltd NCD Ser I (09/09/2019) - Matured #	135.94	2.38%	556.03
INE217K07AB6	8.7% Reliance Home Finance Ser I Tran I (MD03/01/2020) - Matured #	135.45	2.37%	565.24

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920160065	8.01% State Government Securities	SOVEREIGN	4,800,000	4,834.23	35.17%
IN3320150524	8.32% State Government Securities	SOVEREIGN	320,000	320.52	2.33%
IN2920150298	8.39% State Government Securities	SOVEREIGN	130,000	130.15	0.95%
IN2920150397	8.21% State Government Securities	SOVEREIGN	50,000	50.11	0.36%
	<b>Non Convertible Debentures</b>				
INE752E07H15	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	100	1,261.21	9.18%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	240	1,206.09	8.78%
INE296A07PG8	7.84% Bajaj Finance Limited **	CRISIL AAA	66	663.93	4.83%
INE115A07JV2	8.47% LIC Housing Finance Limited **	CRISIL AAA	60	603.71	4.39%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	52	523.55	3.81%
INE134E08JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	13	130.56	0.95%
INE115A07LN6	7.78% LIC Housing Finance Limited **	CRISIL AAA	12	120.45	0.88%
INE053F08H1	8.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	11	110.95	0.81%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	7	70.24	0.51%
INE134E08Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	4	40.20	0.29%
INE020B08A16	7.42% REC Limited **	CRISIL AAA	4	40.18	0.29%
INE053F08QJ1	8.2% Indian Railway Finance Corporation Limited **	CRISIL AAA	2	20.08	0.15%
INE752E07MM7	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	1	10.06	0.07%
	<b>Zero Coupon Bonds</b>				
INE75807BF6	HDB Financial Services Limited **	CRISIL AAA	121	1,501.95	10.93%
INE916DA7OG2	Kotak Mahindra Prime Limited **	CRISIL AAA	95	929.27	6.78%
INE916DA7MZ8	Kotak Mahindra Prime Limited **	CRISIL AAA	1	12.53	0.09%
	<b>Subtotal</b>			<b>12,579.97</b>	<b>91.53%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>12,579.97</b>	<b>91.53%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE56F16630	Small Industries Dev Bank of India **	CRISIL A1+	330	326.31	2.37%
INE095A16A82	Industrial Bank Limited **	CRISIL A1+	270	265.23	1.93%
INE56F16648	Small Industries Dev Bank of India **	CARE A1+	190	187.29	1.36%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			7.39	0.05%
	<b>Total</b>			<b>796.22</b>	<b>5.71%</b>
	<b>Net Current Assets</b>			<b>378.14</b>	<b>2.76%</b>
	<b>GRAND TOTAL</b>			<b>13,744.33</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE105N07084	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	850	852.58	10.20%
INE089C07083	8.45% Sterile Technologies Limited **	ICRA AA	85	851.62	10.19%
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	84	840.86	10.06%
INE510W07032	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	180	598.86	7.16%
INE752E07HJ0	8.84% Power Grid Corporation of India Limited **	CRISIL AAA	40	508.75	6.09%
INE298T07027	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	84	506.02	6.05%
INE905Q07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	44	439.68	5.26%
INE889I07030	8.53% Mottal Oswal Financial Services Limited **	ICRA AA	26	258.78	3.10%
INE217K07A11	8.64% Ransone Home Finance Limited ** #	CARE D	169	211.25	2.53%
INE034U07032	8.75% Monescarlo Limited **	FITCH AA+	13	129.51	1.55%
INE089C07075	8.45% Sterile Technologies Limited **	ICRA AA	9	90.01	1.08%
INE310L07670	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	30	30.77	0.37%
INE310L07662	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	30	30.64	0.37%
INE134E08H27	8.45% Power Finance Corporation Limited **	CRISIL AAA	3	30.28	0.36%
	<b>Subtotal</b>			<b>5,379.58</b>	<b>64.37%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE668E07048	8.2% Hero Cycles Limited **	CRISIL AA	44	440.71	5.27%
INE931O08035	8.4% Promont Hillside Private Limited **	CARE AA(CE)	14	139.86	1.67%
INE011S07034	8.53% Trill IT4 Private Limited **	ICRA A+	7	70.10	0.84%
	<b>Zero Coupon Bonds</b>				
INE321N07186	KKR India Financial Services Private Limited **	CRISIL AA	8	1,053.00	12.80%
	<b>Subtotal</b>			<b>1,703.67</b>	<b>20.38%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>7,083.25</b>	<b>84.75%</b>
	<b>Money</b>				
	<b>Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			882.79	10.56%
	<b>Total</b>			<b>882.79</b>	<b>10.56%</b>
	<b>Net Current Assets</b>			<b>392.25</b>	<b>4.89%</b>
	<b>GRAND TOTAL</b>			<b>8,358.29</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320160044	8.03% State Government Securities	SOVEREIGN	2,500,000	2,514.35	19.17%
IN2920160065	8.01% State Government Securities	SOVEREIGN	1,700,000	1,712.12	13.05%
IN2920150397	8.21% State Government Securities	SOVEREIGN	240,000	240.52	1.83%
IN3420100049	8.11% State Government Securities	SOVEREIGN	60,000	60.43	0.48%
	<b>Non Convertible Debentures</b>				
INE115A07JV2	8.47% LIC Housing Finance Limited **	CRISIL AAA	124	1,247.67	9.51%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	238	1,196.04	9.12%
INE020B08AD7	8.83% REC Limited **	CRISIL AAA	112	1,123.10	8.56%
INE134E03AJ7	7.3% Power Finance Corporation Limited **	CRISIL AAA	110	1,104.70	8.42%
INE296A07PG8	7.84% Bajaj Finance Limited **	CRISIL AAA	54	543.21	4.14%
INE134E08I26	7.46% Power Finance Corporation Limited **	CRISIL AAA	22	220.84	1.68%
INE115A07LN6	7.78% LIC Housing Finance Limited **	CRISIL AAA	12	120.45	0.92%
INE752E07MM7	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	10	100.57	0.77%
INE134E08IS1	7.05% Power Finance Corporation Limited **	CRISIL AAA	9	90.25	0.69%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	8	80.55	0.61%
INE752E07HIS	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	2	25.22	0.19%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	2	20.07	0.15%
	<b>Zero Coupon Bonds</b>				
INE756I07BF6	HDB Financial Services Limited **	CRISIL AAA	62	769.59	5.87%
INE296A07OV0	Bajaj Finance Limited **	CRISIL AAA	40	501.86	3.83%
INE296A07P14	Bajaj Finance Limited **	CRISIL AAA	22	275.62	2.10%
INE916DA7MZ8	Kotak Mahindra Prime Limited **	CRISIL AAA	10	125.28	0.95%
	<b>Subtotal</b>			<b>12,072.44</b>	<b>92.02%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>12,072.44</b>	<b>92.02%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE556F1663D	Small Industries Dev Bank of India **	CRISIL A1+	410	405.42	3.09%
INE095A16A82	Industrial Bank Limited **	CRISIL A1+	140	137.53	1.05%
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	120	118.29	0.90%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>				
	<b>Total</b>			<b>13.44</b>	<b>0.10%</b>
	<b>Net Current Assets</b>			<b>674.68</b>	<b>5.14%</b>
	<b>Net Current Assets</b>			<b>371.53</b>	<b>2.84%</b>
	<b>GRAND TOTAL</b>			<b>13,118.65</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN2920160065	8.01% State Government Securities	SOVEREIGN	6,781,000	6,829.36	35.71%
IN2920150397	8.21% State Government Securities	SOVEREIGN	783,000	784.70	4.10%
IN3420100049	8.11% State Government Securities	SOVEREIGN	160,300	161.45	0.84%
<b>Non Convertible Debentures</b>					
INE115A07JV2	8.47% LIC Housing Finance Limited **	CRISIL AAA	180	1,811.14	9.47%
INE296A07PG8	7.84% Bajaj Finance Limited **	CRISIL AAA	150	1,508.93	7.89%
INE134E08Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	100	1,004.88	5.26%
INE020B08A9	7.42% REC Limited **	CRISIL AAA	97	974.33	5.09%
INE752E07J78	8.3% Power Grid Corporation of India Limited **	CRISIL AAA	40	505.24	2.64%
INE134E08Z6	7.46% Power Finance Corporation Limited **	CRISIL AAA	35	351.34	1.84%
INE001A07QP1	7.6% Housing Development Finance Corporation Limited **	CRISIL AAA	3	301.24	1.58%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	42	211.07	1.10%
INE115A07K14	7.58% LIC Housing Finance Limited **	CRISIL AAA	21	210.71	1.10%
INE001A07CQ9	7.5% Housing Development Finance Corporation Limited **	CRISIL AAA	1	100.37	0.52%
INE556F08V6	7.25% Small Industries Dev Bank of India **	CARE AAA	10	100.26	0.52%
INE134E08CX4	8.7% Power Finance Corporation Limited **	CRISIL AAA	8	80.42	0.42%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	2	20.14	0.11%
INE752E07H5	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	1	12.61	0.07%
<b>Zero Coupon Bonds</b>					
INE758078F6	HDB Financial Services Limited **	CRISIL AAA	182	2,259.13	11.81%
INE296A07P14	Bajaj Finance Limited **	CRISIL AAA	35	438.49	2.29%
INE916D47QMD	Kotak Mahindra Prime Limited **	CRISIL AAA	10	87.85	0.51%
<b>Subtotal</b>				<b>17,763.76</b>	<b>92.87%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>17,763.76</b>	<b>92.87%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE556F16630	Small Industries Dev Bank of India **	CRISIL A1+	340	336.20	1.87%
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	270	266.15	1.39%
INE095A16A62	IndusInd Bank Limited **	CRISIL A1+	170	167.00	0.87%
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>					
<b>Total</b>				<b>7.57</b>	<b>0.04%</b>
<b>Net Current Assets</b>				<b>776.92</b>	<b>4.06%</b>
<b>Net Current Assets</b>				<b>583.01</b>	<b>3.07%</b>
<b>GRAND TOTAL</b>				<b>19,123.69</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE089C07083	8.45% Sterile Technologies Limited **	ICRA AA	149	1,492.83	9.15%
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	148	1,481.51	9.08%
INE909O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	141	1,408.99	8.64%
INE109ND07884	8.25% Oriental Nigour Beltal Highway Limited **	CRISIL AAA	1,294	1,237.71	7.59%
INE868I07030	8.53% Motilal Oswal Financial Services Limited **	ICRA AA	103	1,025.15	6.28%
INE752E07B75	8.73% Power Grid Corporation of India Limited **	CRISIL AAA	80	1,016.06	6.23%
INE298T07076	10.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	93	928.79	5.89%
INE020B09A44	6.87% REC Limited **	CRISIL AAA	61	612.13	3.75%
INE549V07039	8.57% Navoco Vistas Corporation Limited **	CRISIL AA	46	463.15	2.94%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	120	399.23	2.45%
INE217K07A11	8.64% Reliance Home Finance Limited **#	CARE D	274	342.50	2.10%
INE298T07019	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	55	330.83	2.03%
INE201P07144	9.88% G R Infra Projects Limited **	CRISIL AA-	23	231.24	1.42%
INE205A07030	8.7% Vedanta Limited **	CRISIL AA	21	211.34	1.30%
INE310L07639	8.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	109	110.33	0.68%
INE020B08955	8.36% REC Limited	CRISIL AAA	1	10.12	0.06%
INE572E09437	7.77% PNB Housing Finance Limited **	CARE AA+	1	9.86	0.06%
Subtotal				11,311.77	69.35%
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE011S07034	8.53% Tilt IT4 Private Limited **	ICRA A+	90	901.25	5.52%
INE668E07049	9.2% Hero Cycles Limited **	CRISIL AA	40	400.64	2.48%
INE91Q08035	8.4% Promont Hissid Private Limited **	CARE AA(CE)	24	239.76	1.47%
<b>Zero Coupon Bonds</b>					
INE321N07186	KKR India Financial Services Private Limited **	CRISIL AA	14	1,842.75	11.29%
INE371K08094	FATA Realty & Infrastructure Limited **	CRISIL AA	5	65.08	0.40%
Subtotal				3,449.48	21.4%
<b>(c) Securitised Debt</b>					
Subtotal				NIL	NIL
<b>Total</b>				<b>14,761.25</b>	<b>90.49%</b>
<b>Money Market Instruments</b>					
Triparty Repo/ Reverse Repo Instrument					
Reverse Repo					
Total				783.33	4.80%
Net Current Assets				770.98	4.71%
<b>GRAND TOTAL</b>				<b>16,315.56</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN320150409	8.4% State Government Securities	SOVEREIGN	8,000,000	8,006.05	34.73%
IN2920150397	8.21% State Government Securities	SOVEREIGN	760,000	761.65	3.30%
IN2920150298	8.39% State Government Securities	SOVEREIGN	550,000	550.65	2.39%
IN3420100049	8.11% State Government Securities	SOVEREIGN	60,000	60.57	0.35%
IN2920160065	8.01% State Government Securities	SOVEREIGN	50,000	50.36	0.22%
<b>Non Convertible Debentures</b>					
INE115A07LN6	7.78% LIC Housing Finance Limited **	CRISIL AAA	229	2,298.63	9.97%
INE134E08Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	220	2,210.96	9.59%
INE001A07NW4	8.7% Housing Development Finance Corporation Limited **	CRISIL AAA	200	1,005.08	4.36%
INE916DA7OE7	7.8% Kotak Mahindra Prime Limited **	CRISIL AAA	60	603.03	2.62%
INE296A07PG8	7.84% Bajaj Finance Limited **	CRISIL AAA	50	502.98	2.18%
INE261F08527	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	49	493.35	2.14%
INE001AD7Q029	7.5% Housing Development Finance Corporation Limited **	CRISIL AAA	2	200.75	0.87%
INE092T08972	8.64% IDFC First Bank Limited **	ICRA AA	20	199.98	0.87%
INE092T08477	8.65% IDFC First Bank Limited **	ICRA AA	20	199.97	0.87%
INE020B08A47	8.63% REC Limited **	CRISIL AAA	18	180.50	0.78%
INE134E08Z6	7.46% Power Finance Corporation Limited **	CRISIL AAA	11	110.42	0.48%
INE020B08Z3	8.87% REC Limited **	CRISIL AAA	10	100.06	0.43%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	7	70.24	0.30%
INE556F08IV6	7.25% Small Industries Dev Bank of India **	CARE AAA	2	20.05	0.09%
<b>Zero Coupon Bonds</b>					
INE296A07QV0	Bajaj Finance Limited **	CRISIL AAA	100	1,254.85	5.44%
INE296A07PE3	Bajaj Finance Limited **	CRISIL AAA	70	877.17	3.81%
INE758I07BF6	HDB Financial Services Limited **	CRISIL AAA	54	670.29	2.81%
INE916DA7OG2	Kotak Mahindra Prime Limited **	CRISIL AAA	60	586.91	2.55%
INE916DA7OF4	Kotak Mahindra Prime Limited **	CRISIL AAA	13	127.46	0.55%
<b>Subtotal</b>				<b>21,161.76</b>	<b>91.89%</b>
<b>(b) Privately placed / Unlisted</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>21,161.76</b>	<b>91.89%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE556F16630	Small Industries Dev Bank of India **	CRISIL A1+	430	425.19	1.84%
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	410	404.15	1.75%
INE095A16A82	IndusInd Bank Limited **	CRISIL A1+	180	178.82	0.77%
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>					
<b>Total</b>				<b>11.87</b>	<b>0.05%</b>
<b>Total</b>				<b>1,018.63</b>	<b>4.41%</b>
<b>Net Current Assets</b>				<b>669.18</b>	<b>3.79%</b>
<b>GRAND TOTAL</b>				<b>23,048.97</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150298	8.39% State Government Securities	SOVEREIGN	3,950,000	3,954.67	30.83%
IN2920150397	8.21% State Government Securities	SOVEREIGN	790,000	791.71	6.17%
IN2920160065	8.01% State Government Securities	SOVEREIGN	500,000	503.57	3.93%
IN3420100049	8.11% State Government Securities	SOVEREIGN	90,000	90.64	0.71%
	<b>Non Convertible Debentures</b>				
INE115A07LN5	7.78% LIC Housing Finance Limited **	CRISIL AAA	124	1,244.67	9.70%
INE134E08Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	120	1,205.98	9.40%
INE296A07PC8	7.84% Bajaj Finance Limited **	CRISIL AAA	80	804.76	6.27%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	31	312.12	2.43%
INE752E07H5	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	19	239.63	1.87%
INE020B08A6	7.42% REC Limited **	CRISIL AAA	16	160.71	1.25%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	12	120.40	0.94%
INE001A07Q09	7.5% Housing Development Finance Corporation Limited **	CRISIL AAA	1	100.37	0.78%
INE752E07MM7	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	9	90.51	0.71%
INE134E08Z6	7.46% Power Finance Corporation Limited **	CRISIL AAA	4	40.15	0.31%
	<b>Zero Coupon Bonds</b>				
INE916D47M26	Kotak Mahindra Prime Limited **	CRISIL AAA	120	1,503.39	11.72%
INE296A07P4	Bajaj Finance Limited**	CRISIL AAA	43	538.72	4.20%
INE756078F6	HDB Financial Services Limited **	CRISIL AAA	23	285.48	2.23%
	<b>Subtotal</b>			<b>11,987.49</b>	<b>93.45%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>11,987.49</b>	<b>93.45%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE556F16630	Small Industries Dev Bank of India **	CRISIL A1+	170	168.10	1.31%
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	130	128.15	1.00%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			39.81	0.31%
	<b>Total</b>			<b>386.06</b>	<b>3.01%</b>
	<b>Net Current Assets</b>			<b>454.03</b>	<b>3.54%</b>
	<b>GRAND TOTAL</b>			<b>12,827.58</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320160044	8.03% State Government Securities	SOVEREIGN	1,830,000	1,840.50	30.39%
IN2920150397	8.21% State Government Securities	SOVEREIGN	170,000	170.37	2.81%
	<b>Non Convertible Debentures</b>				
INE296A07PG8	7.84% Bajaj Finance Limited **	CRISIL AAA	58	583.45	9.83%
INE001A07QH6	10.88% Housing Development Finance Corporation Limited **	CRISIL AAA	4	508.85	8.37%
INE134E08Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	50	502.49	8.30%
INE115A07LN5	7.78% LIC Housing Finance Limited **	CRISIL AAA	50	501.88	8.29%
INE020B08A6	7.42% REC Limited **	CRISIL AAA	49	492.19	8.13%
INE053F09H1	8.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	12	121.03	2.00%
INE001A07RL8	8.8% Housing Development Finance Corporation Limited **	CRISIL AAA	10	100.72	1.66%
INE134E08I26	7.46% Power Finance Corporation Limited **	CRISIL AAA	8	80.31	1.33%
INE752E07H5	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	6	75.67	1.25%
INE134E08I51	7.05% Power Finance Corporation Limited **	CRISIL AAA	7	70.19	1.16%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	5	50.34	0.83%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	3	30.10	0.50%
	<b>Zero Coupon Bonds</b>				
INE758078F6	HDB Financial Services Limited **	CRISIL AAA	33	409.62	6.76%
INE916DA7CM0	Kotak Mahindra Prime Limited **	CRISIL AAA	13	127.21	2.10%
	<b>Subtotal</b>			<b>5,662.92</b>	<b>93.51%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,662.92</b>	<b>93.51%</b>
	<b>Money Market Instruments</b>				
INE095A16A82	Certificate of Deposit Industrial Bank Limited **	CRISIL A1+	140	137.53	2.27%
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			5.58	0.09%
	<b>Total</b>			<b>143.11</b>	<b>2.36%</b>
	<b>Net Current Assets</b>			<b>259.32</b>	<b>4.13%</b>
	<b>GRAND TOTAL</b>			<b>6,056.35</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE905007028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	92	919.34	9.61%
INE414G07CC1	8.75% Muthoot Finance Limited **	CRISIL AA	85,000	853.53	8.92%
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	80	800.82	8.37%
INE298T07027	11.25% Hanslopeg Industries & Trading Company Limited **	CARE AA-(CE)	90	542.16	5.67%
INE106N07084	8.26% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	500	501.50	5.24%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	100	332.69	3.48%
INE089C07075	8.45% Sterile Technologies Limited **	ICRA AA	25	250.02	2.61%
INE217K07A11	8.64% Reliance Home Finance Limited ** #	CARE D	180	225.00	2.35%
INE083C07083	8.45% Sterile Technologies Limited **	ICRA AA	13	130.25	1.36%
INE886I07030	8.53% Motilal Oswal Financial Services Limited **	ICRA AA	12	119.43	1.25%
INE310L07662	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	68	69.46	0.73%
INE134E08H07	8.45% Power Finance Corporation Limited **	CRISIL AAA	2	20.19	0.21%
INE310L07654	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	10	10.19	0.11%
<b>Subtotal</b>				<b>4,774.57</b>	<b>49.91%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE668E07049	9.2% Hero Cycles Limited **	CRISIL AA	96	961.55	10.05%
INE931Q08035	8.4% Promont Hills& Private Limited **	CARE AA(CE)	7	69.93	0.73%
<b>Zero Coupon Bonds</b>					
INE321N07186	KKR India Financial Services Private Limited **	CRISIL AA	6	1,053.00	11.01%
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	80	1,041.34	10.89%
<b>Subtotal</b>				<b>3,125.82</b>	<b>32.68%</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>7,900.39</b>	<b>82.59%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>				<b>1,235.50</b>	<b>12.92%</b>
<b>Total</b>				<b>1,235.50</b>	<b>12.92%</b>
<b>Net Current Assets</b>				<b>428.26</b>	<b>4.49%</b>
<b>GRAND TOTAL</b>				<b>9,564.15</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320160044	8.03% State Government Securities	SOVEREIGN	4,370,000	4,395.08	32.04%
IN2920150397	8.21% State Government Securities	SOVEREIGN	180,000	180.39	1.31%
	<b>Non Convertible Debentures</b>				
INE134E081Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	133	1,336.63	9.74%
INE020B08A16	7.42% REC Limited **	CRISIL AAA	132	1,325.89	9.66%
INE001A07Q16	10.98% Housing Development Finance Corporation Limited **	CRISIL AAA	13	1,317.82	9.61%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	96	963.22	7.02%
INE296A07PG8	7.84% Bajaj Finance Limited **	CRISIL AAA	42	422.50	3.08%
INE053F09H11	8.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	27	272.33	1.98%
INE115A07LN5	7.78% LIC Housing Finance Limited **	CRISIL AAA	22	220.83	1.61%
INE001A07RL8	8.8% Housing Development Finance Corporation Limited **	CRISIL AAA	20	201.44	1.47%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	18	181.23	1.32%
INE134E06JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	17	170.73	1.24%
INE134E08Z6	7.48% Power Finance Corporation Limited **	CRISIL AAA	1	10.04	0.07%
	<b>Zero Coupon Bonds</b>				
INE756107BF6	HDB Financial Services Limited **	CRISIL AAA	134	1,663.32	12.12%
INE916DA7M26	Kotak Mahindra Prime Limited **	CRISIL AAA	22	275.62	2.01%
	<b>Subtotal</b>			<b>12,937.07</b>	<b>94.28%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>12,937.07</b>	<b>94.28%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE095A16A82	IndusInd Bank Limited **	CRISIL A1+	200	196.47	1.43%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			80.26	0.59%
	<b>Total</b>			<b>276.73</b>	<b>2.02%</b>
	<b>Net Current Assets</b>			<b>505.74</b>	<b>3.70%</b>
	<b>GRAND TOTAL</b>			<b>13,719.54</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320160044	8.03% State Government Securities	SOVEREIGN	1,900,000	1,910.90	13.58%
IN2920150397	8.21% State Government Securities	SOVEREIGN	270,000	270.59	1.92%
	<b>Non Convertible Debentures</b>				
INE774D07RB5	7.9% Mahindra & Mahindra Financial Services Limited **	FITCH AAA	148	1,487.71	10.57%
INE134E08Y9	7.42% Power Finance Corporation Limited **	CRISIL AAA	146	1,457.22	10.35%
INE001A07QI6	10.98% Housing Development Finance Corporation Limited **	CRISIL AAA	14	1,419.19	10.08%
INE020B08A16	7.42% REC Limited **	CRISIL AAA	108	1,064.73	7.57%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	100	1,003.36	7.13%
INE020B08AD7	6.83% REC Limited **	CRISIL AAA	22	220.61	1.57%
	<b>Zero Coupon Bonds</b>				
INE756107BF6	HDB Financial Services Limited **	CRISIL AAA	109	1,353.00	9.61%
INE916DA7MZ6	Kotak Mahindra Prime Limited **	CRISIL AAA	11	137.81	0.98%
	<b>Subtotal</b>			<b>10,325.12</b>	<b>73.35%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>10,325.12</b>	<b>73.35%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			145.61	1.03%
	<b>Total</b>			<b>145.61</b>	<b>1.03%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		8,360,305.499	2,919.56	20.75%
	<b>Total</b>			<b>2,919.56</b>	<b>20.75%</b>
	<b>Net Current Assets</b>			<b>682.60</b>	<b>4.86%</b>
	<b>GRAND TOTAL</b>			<b>14,972.89</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150298	8.39% State Government Securities	SOVEREIGN	450,000	450.53	19.44%
	<b>Non Convertible Debentures</b>				
INE134E0R26	7.46% Power Finance Corporation Limited **	CRISIL AAA	24	240.92	10.40%
INE115A07L6	7.75% LIC Housing Finance Limited **	CRISIL AAA	24	240.96	10.40%
INE020B0A07	6.53% REC Limited **	CRISIL AAA	24	240.67	10.39%
INE774D07R65	7.9% Mahindra & Mahindra Financial Services Limited **	FITCH AAA	22	221.15	9.54%
INE001A07QP1	7.6% Housing Development Finance Corporation Limited **	CRISIL AAA	1	100.41	4.33%
	<b>Zero Coupon Bonds</b>				
INE756078F6	HDF Financial Services Limited **	CRISIL AAA	15	186.19	8.04%
	<b>Subtotal</b>			<b>1,680.77</b>	<b>72.54%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>1,680.77</b>	<b>72.54%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			77.87	3.36%
	<b>Total</b>			<b>77.87</b>	<b>3.36%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		1,318,187,361	460.88	19.89%
	<b>Total</b>			<b>460.88</b>	<b>19.89%</b>
	<b>Net Current Assets</b>			<b>97.69</b>	<b>4.31%</b>
	<b>GRAND TOTAL</b>			<b>2,317.21</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE510V07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	210	698.66	9.60%
INE205A07030	9.7% Vedanta Limited **	CRISIL AA	64	644.08	8.85%
INE549V07039	9.57% Nuvoco Vistas Corporation Limited **	CRISIL AA	60	604.10	8.30%
INE913D7132	9.95% Adani Transmission Limited **	FITCH AA+	60	600.61	8.25%
INE414G07CC1	8.75% Multitech Finance Limited **	CRISIL AA	50,000	502.08	6.90%
INE105N07084	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	500	501.50	6.89%
INE298T07027	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	60	361.44	4.97%
INE752E07HU0	8.84% Power Grid Corporation of India Limited **	CRISIL AAA	24	305.25	4.19%
INE572E09437	7.77% PNB Housing Finance Limited **	CARE AA+	16	157.73	2.17%
INE217K07A11	8.64% Reliance Home Finance Limited **	CARE D	120	150.00	2.06%
INE089C07075	8.45% Sterile Technologies Limited **	ICRA AA	14	140.01	1.92%
INE886I07030	8.53% Motilal Oswal Financial Services Limited **	ICRA AA	5	49.76	0.68%
INE310L07670	9.94% IOT Ulkal Energy Services Limited **	CRISIL AAA	40	41.02	0.56%
INE134E08HD7	8.45% Power Finance Corporation Limited **	CRISIL AAA	2	20.16	0.28%
	<b>Subtotal</b>			<b>4,776.43</b>	<b>65.62%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE66E07048	9.2% Hero Cycles Limited **	CRISIL AA	67	671.08	9.22%
INE011S07034	8.53% Tril IT4 Private Limited **	ICRA A	60	600.83	8.25%
INE931Q08035	8.4% Promont Hillside Private Limited **	CARE AA(CE)	8	79.92	1.10%
	<b>Zero Coupon Bonds</b>				
INE321N07186	KKR India Financial Services Private Limited **	CRISIL AA	6	788.75	10.65%
	<b>Subtotal</b>			<b>2,141.58</b>	<b>29.42%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>6,918.01</b>	<b>95.04%</b>
	<b>Money</b>				
	<b>Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			27.94	0.38%
	<b>Total</b>			<b>27.94</b>	<b>0.38%</b>
	<b>Net Current Assets</b>			<b>332.51</b>	<b>4.58%</b>
	<b>GRAND TOTAL</b>			<b>7,278.46</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN3320160044	8.03% State Government Securities	SOVEREIGN	2,400,000	2,413.77	31.51%
IN2920150397	8.21% State Government Securities	SOVEREIGN	50,000	50.11	0.65%
<b>Non Convertible Debentures</b>					
INE115A07JV2	8.47% LIC Housing Finance Limited **	CRISIL AAA	70	704.33	9.20%
INE134E0N2E	7.46% Power Finance Corporation Limited **	CRISIL AAA	66	652.48	8.52%
INE001A07QL0	1.5% Housing Development Finance Corporation Limited	CRISIL AAA	6	608.79	7.95%
INE020B08A16	7.42% REC Limited **	CRISIL AAA	37	371.65	4.85%
INE020B08AD7	6.83% REC Limited **	CRISIL AAA	26	260.72	3.40%
INE053F09H1	8.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	19	191.64	2.50%
INE134E081S1	7.05% Power Finance Corporation Limited **	CRISIL AAA	17	170.47	2.23%
INE261F085Z7	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	11	110.75	1.45%
INE115A07LN6	7.78% LIC Housing Finance Limited **	CRISIL AAA	2	20.08	0.26%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	2	20.07	0.26%
<b>Zero Coupon Bonds</b>					
INE916D70G2	Kotak Mahindra Prime Limited **	CRISIL AAA	79	772.76	10.09%
INE756I07BF6	HDB Financial Services Limited **	CRISIL AAA	56	695.12	9.08%
INE916D7M26	Kotak Mahindra Prime Limited **	CRISIL AAA	3	37.58	0.49%
<b>Subtotal</b>				<b>7,080.33</b>	<b>92.44%</b>
<b>(b) Privately placed / Unlisted</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>7,080.33</b>	<b>92.44%</b>
<b>Money Market Instruments</b>					
<b>Certificate of Deposit</b>					
INE095A16A82	IndusInd Bank Limited **	CRISIL A1+	310	304.53	3.98%
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	50	49.29	0.64%
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>					
				6.67	0.11%
<b>Total</b>				<b>362.49</b>	<b>4.73%</b>
<b>Net Current Assets</b>				<b>216.86</b>	<b>2.83%</b>
<b>GRAND TOTAL</b>				<b>7,659.68</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920160065	8.01% State Government Securities	SOVEREIGN	1,500,000	1,510.70	30.11%
IN2920150397	8.21% State Government Securities	SOVEREIGN	80,000	80.17	1.60%
	<b>Non Convertible Debentures</b>				
INE134E0QJ47	7.3% Power Finance Corporation Limited **	CRISIL AAA	46	451.92	9.01%
INE001A07QLO	1.5% Housing Development Finance Corporation Limited	CRISIL AAA	4	405.86	8.09%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	35	351.18	7.00%
INE752E07H5	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	20	252.24	5.03%
INE752E07MM7	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	19	191.08	3.81%
INE134E08Z6	7.40% Power Finance Corporation Limited **	CRISIL AAA	10	100.38	2.00%
INE261F08S27	6.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	8	80.55	1.61%
INE020B08AD7	6.83% REC Limited **	CRISIL AAA	2	20.06	0.40%
INE053F09H1	6.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	1	10.09	0.20%
	<b>Zero Coupon Bonds</b>				
INE756I07BF6	HDB Financial Services Limited **	CRISIL AAA	47	583.40	11.63%
INE916DA7OG2	Kotak Mahindra Prime Limited **	CRISIL AAA	50	489.09	9.75%
INE916DA7MZ6	Kotak Mahindra Prime Limited **	CRISIL AAA	5	62.64	1.25%
	<b>Subtotal</b>			<b>4,589.36</b>	<b>91.49%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,589.36</b>	<b>91.49%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE556F16630	Small Industries Dev Bank of India **	CRISIL A1+	190	187.88	3.74%
INE095A16A82	IndusInd Bank Limited **	CRISIL A1+	110	108.06	2.15%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			5.88	0.12%
	<b>Total</b>			<b>391.82</b>	<b>6.01%</b>
	<b>Net Current Assets</b>			<b>125.83</b>	<b>2.50%</b>
	<b>GRAND TOTAL</b>			<b>5,017.01</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920160065	8.01% State Government Securities	SOVEREIGN	1,000,000	1,007.13	20.64%
IN2920150298	8.39% State Government Securities	SOVEREIGN	420,000	420.50	8.62%
IN2920150397	8.21% State Government Securities	SOVEREIGN	160,000	160.35	3.29%
	<b>Non Convertible Debentures</b>				
INE134E08IS1	7.05% Power Finance Corporation Limited **	CRISIL AAA	48	481.32	9.87%
INE020B08AD7	6.63% REC Limited **	CRISIL AAA	43	431.19	8.84%
INE001A07QP1	7.6% Housing Development Finance Corporation Limited **	CRISIL AAA	4	401.65	8.23%
INE115A07LN5	7.78% LIC Housing Finance Limited **	CRISIL AAA	29	291.09	5.97%
INE115A07JV2	8.47% LIC Housing Finance Limited **	CRISIL AAA	16	161.11	3.31%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	11	110.75	2.27%
INE020B08A16	7.42% REC Limited **	CRISIL AAA	5	50.22	1.03%
INE134E08I26	7.46% Power Finance Corporation Limited **	CRISIL AAA	4	40.15	0.82%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	4	40.13	0.82%
	<b>Zero Coupon Bonds</b>				
INE756I07BF6	HDB Financial Services Limited **	CRISIL AAA	47	583.40	11.96%
INE916DA7OM0	Kotak Mahindra Prime Limited **	CRISIL AAA	32	313.12	6.42%
	<b>Subtotal</b>			<b>4,512.11</b>	<b>92.49%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,512.11</b>	<b>92.49%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE095A16A82	IndusInd Bank Limited **	CRISIL A1+	260	255.41	5.24%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			12.00	0.25%
	<b>Total</b>			<b>267.41</b>	<b>5.49%</b>
	<b>Net Current Assets</b>			<b>99.20</b>	<b>2.02%</b>
	<b>GRAND TOTAL</b>			<b>4,878.72</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE105N07084	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	380	381.14	9.84%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	100	332.69	8.59%
INE549V07039	9.57% Navoco Vistas Corporation Limited **	CRISIL AA	33	332.26	8.58%
INE414D07CC1	8.75% Multiool Finance Limited **	CRISIL AA	33,000	331.37	8.55%
INE900Q07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	33	329.76	8.51%
INE089C07075	8.45% Steritec Technologies Limited **	ICRA AA	23	230.02	5.94%
INE205A07030	9.7% Vedanta Limited **	ICRA AA	19	191.21	4.94%
INE88907030	8.53% Mottal Oswal Financial Services Limited **	ICRA AA	17	169.20	4.37%
INE217K07A11	8.64% Rastance Home Finance Limited ** #	CARE D	63	78.75	2.03%
INE115A07HZ7	8.65% LIC Housing Finance Limited **	CRISIL AAA	3	30.31	0.78%
INE020B08955	8.36% REC Limited	CRISIL AAA	2	20.24	0.52%
INE115A07932	8.9% LIC Housing Finance Limited **	CRISIL AAA	2	20.19	0.52%
INE31L07670	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	19	18.46	0.48%
INE298T07927	11.25% Hensideep Industries & Trading Company Limited **	CARE AA(CE)	3	18.07	0.47%
INE134E08HQ7	8.45% Power Finance Corporation Limited **	CRISIL AAA	1	10.09	0.26%
	<b>Zero Coupon Bonds</b>				
INE47L07768	IIFL Home Finance Limited **	ICRA AA	24	288.49	7.45%
	<b>Subtotal</b>			<b>2,782.29</b>	<b>71.83%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE668E07049	9.2% Hero Cycles Limited **	CRISIL AA	37	370.60	9.57%
INE931Q08035	8.4% Promont Hillside Private Limited **	CARE AA(CE)	4	39.96	1.03%
	<b>Zero Coupon Bonds</b>				
INE321N07196	KKR India Financial Services Private Limited **	CRISIL AA	3	394.88	10.19%
	<b>Subtotal</b>			<b>865.44</b>	<b>20.79%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,587.69</b>	<b>92.62%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			110.25	2.85%
	<b>Total</b>			<b>110.25</b>	<b>2.85%</b>
	<b>Net Current Assets</b>			<b>175.63</b>	<b>4.53%</b>
	<b>GRAND TOTAL</b>			<b>3,873.57</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1920090058	8.52% State Government Securities	SOVEREIGN	2,290,000	2,291.87	30.57%
IN2920150397	8.21% State Government Securities	SOVEREIGN	180,000	180.39	2.41%
	<b>Non Convertible Debentures</b>				
INE115A07LN6	7.78% LIC Housing Finance Limited **	CRISIL AAA	72	722.71	9.64%
INE001A07Q09	7.5% Housing Development Finance Corporation Limited **	CRISIL AAA	7	702.61	9.37%
INE020B08AD7	6.83% REC Limited **	CRISIL AAA	66	661.83	8.83%
INE134E08IS1	7.05% Power Finance Corporation Limited **	CRISIL AAA	66	661.82	8.83%
INE916DA7OE7	7.8% Kotak Mahindra Prime Limited **	CRISIL AAA	40	402.02	5.36%
INE059F09H1	8.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	16	161.36	2.15%
INE261F08S27	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	12	120.82	1.61%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	8	80.27	1.07%
INE134E08I26	7.46% Power Finance Corporation Limited **	CRISIL AAA	7	70.27	0.94%
INE556F08IV6	7.25% Small Industries Dev Bank of India **	CARE AAA	5	50.13	0.67%
INE134E08IA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	2	20.06	0.27%
INE020B08A16	7.42% REC Limited **	CRISIL AAA	1	10.04	0.13%
	<b>Zero Coupon Bonds</b>				
INE916DA7OM0	Kotak Mahindra Prime Limited **	CRISIL AAA	42	410.98	5.48%
INE796078F6	HDF Financial Services Limited **	CRISIL AAA	33	409.62	5.48%
	<b>Subtotal</b>			<b>6,956.85</b>	<b>92.79%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>6,956.85</b>	<b>92.79%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE095A16A02	Industrial Bank Limited **	CRISIL A1+	200	196.47	2.82%
INE556F16648	Small Industries Dev Bank of India **	CARE A1+	110	108.43	1.45%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			9.15	0.12%
	<b>Total</b>			<b>314.05</b>	<b>4.19%</b>
	<b>Net Current Assets</b>			<b>227.33</b>	<b>3.02%</b>
	<b>GRAND TOTAL</b>			<b>7,498.23</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE134E08HQ7	8.45% Power Finance Corporation Limited **	CRISIL AAA	58	585.50	9.90%
INE906O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	53	529.62	8.96%
INE888I07030	8.53% Mottal Dewal Financial Services Limited **	ICRA AA	51	507.60	8.59%
INE109ND0884	8.25% Oriental Nigaur Bafal Highway Limited **	CRISIL AAA	500	501.50	8.48%
INE94SS07058	8.25% Kudgi Transmission Ltd **	CRISIL AAA	50	500.53	8.47%
INE931S07132	9.65% Adarl Transmission Limited **	FITCH AA+	49	490.50	8.30%
INE572E09437	7.77% PNB Housing Finance Limited **	CARE AA+	33	325.32	5.50%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	60	199.62	3.38%
INE083C0375	8.45% Steria Technologies Limited **	ICRA AA	14	140.04	2.37%
INE217K07A11	8.64% Reliance Home Finance Limited **	CARE D	100	125.00	2.11%
INE310L07670	9.84% IOT Ukal Energy Services Limited **	CRISIL AAA	60	61.53	1.04%
INE298T07027	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	9	54.22	0.92%
INE205A07030	9.7% Vedanta Limited **	CRISIL AA	5	50.32	0.85%
INE201P07144	9.68% O R Infra Projects Limited **	CRISIL AA-	5	52.27	0.85%
	<b>Subtotal</b>			<b>4,121.54</b>	<b>69.72%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE66E07048	9.2% Hero Cycles Limited **	CRISIL AA	54	540.87	9.15%
INE931Q08035	8.4% Promont Hillside Private Limited **	CARE AA(CE)	4	39.96	0.68%
	<b>Zero Coupon Bonds</b>				
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	24	312.40	5.28%
INE321N07129	KKR India Financial Services Private Limited **	CRISIL AA	2	303.05	5.13%
INE321N07194	KKR India Financial Services Private Limited **	CRISIL AA	2	263.46	4.46%
	<b>Subtotal</b>			<b>1,459.76</b>	<b>24.70%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,581.30</b>	<b>94.42%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			4.15	0.07%
	<b>Total</b>			<b>4.15</b>	<b>0.07%</b>
	<b>Net Current Assets</b>			<b>326.14</b>	<b>5.51%</b>
	<b>GRAND TOTAL</b>			<b>5,911.59</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	1,018,000	1,045.14	30.99%
	<b>Non Convertible Debentures</b>				
INE027E07584	7.85% L&T Finance Limited **	ICRA AAA	12	301.15	8.93%
INE572E09688	7.58% PNB Housing Finance Limited **	CARE AA+	30	290.54	8.62%
INE752E07ER3	8.47% Power Grid Corporation of India Limited **	CRISIL AAA	17	219.93	6.52%
INE020B08AS5	7.7% REC Limited **	CRISIL AAA	10	101.35	3.01%
INE115A07932	8.9% LIC Housing Finance Limited **	CRISIL AAA	7	70.65	2.10%
INE134E06JH8	7.73% Power Finance Corporation Limited **	CRISIL AAA	6	60.86	1.80%
INE310L07688	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	40	41.16	1.22%
	<b>Zero Coupon Bonds</b>				
INE891K07325	Axis Finance Limited **	CRISIL AAA	37	439.46	13.03%
	<b>Subtotal</b>			<b>2,570.24</b>	<b>76.22%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,570.24</b>	<b>76.22%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			38.40	1.14%
	<b>Total</b>			<b>38.40</b>	<b>1.14%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		1,862,967.013	651.36	19.32%
	<b>Total</b>			<b>651.36</b>	<b>19.32%</b>
	<b>Net Current Assets</b>			<b>111.91</b>	<b>3.32%</b>
	<b>GRAND TOTAL</b>			<b>3,372.00</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150397	8.21% State Government Securities	SOVEREIGN	1,400,000	1,403.03	23.60%
	<b>Non Convertible Debentures</b>				
INE02080948	8.37% REC Limited **	CRISIL AAA	50	505.12	8.50%
INE134E08HP9	8.53% Power Finance Corporation Limited **	CRISIL AAA	50	504.36	8.48%
INE756078L4	7.52% HDB Financial Services Limited **	CRISIL AAA	50	502.27	8.45%
INE296A07QB7	7.5% Bajaj Finance Limited **	CRISIL AAA	50	502.16	8.45%
INE115A07KT4	7.59% LIC Housing Finance Limited **	CRISIL AAA	41	411.38	6.92%
INE001A07Q09	7.5% Housing Development Finance Corporation Limited **	CRISIL AAA	2	200.75	3.38%
INE752E07J78	8.3% Power Grid Corporation of India Limited **	CRISIL AAA	14	176.84	2.97%
INE752E07H5	8.64% Power Grid Corporation of India Limited **	CRISIL AAA	14	176.57	2.97%
INE261F08527	8.37% National Bank For Agriculture and Rural Development **	CRISIL AAA	16	161.09	2.71%
INE053F09H1	8.5% Indian Railway Finance Corporation Limited **	CRISIL AAA	15	151.29	2.54%
INE115A07LNS	7.78% LIC Housing Finance Limited **	CRISIL AAA	13	130.49	2.19%
INE115A07932	8.9% LIC Housing Finance Limited **	CRISIL AAA	10	100.93	1.70%
INE134E08JA7	7.3% Power Finance Corporation Limited **	CRISIL AAA	8	80.34	1.35%
INE020808AD7	6.83% REC Limited **	CRISIL AAA	7	70.19	1.18%
INE134E08IS1	7.05% Power Finance Corporation Limited **	CRISIL AAA	6	60.17	1.01%
INE134E08HC7	8.45% Power Finance Corporation Limited **	CRISIL AAA	3	30.28	0.51%
INE020808A6	7.42% REC Limited **	CRISIL AAA	1	10.04	0.17%
	<b>Zero Coupon Bonds</b>				
INE916DA7OM0	Kotak Mahindra Prime Limited **	CRISIL AAA	27	264.20	4.44%
INE916DA7MZ8	Kotak Mahindra Prime Limited **	CRISIL AAA	2	25.08	0.42%
	<b>Subtotal</b>			<b>5,466.55</b>	<b>91.94%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,466.55</b>	<b>91.94%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE090A16A82	IndusInd Bank Limited **	CRISIL A1+	130	127.70	2.15%
INE56F16548	Small Industries Dev Bank of India **	CARE A1+	100	88.57	1.66%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			49.68	0.84%
	<b>Total</b>			<b>275.95</b>	<b>4.65%</b>
	<b>Net Current Assets</b>			<b>292.49</b>	<b>3.41%</b>
	<b>GRAND TOTAL</b>			<b>5,844.99</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE548V07039	8.57% Nuvoco Vistas Corporation Limited **	CRISIL AA	19	191.30	8.25%
INE931S07132	9.85% Adani Transmission Limited **	FITCH AA+	19	190.19	8.20%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	50	166.35	7.18%
INE205AD7030	9.7% Vedanta Limited **	CRISIL AA	12	130.77	5.21%
INE298T02027	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	19	114.46	4.94%
INE88607030	8.53% Mottal Oswal Financial Services Limited **	ICRA AA	11	109.48	4.72%
INE905O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	10	99.93	4.31%
INE414G07CC1	8.75% Muthoot Finance Limited **	CRISIL AA	8,000	80.33	3.47%
INE083C07075	8.45% Sterile Technologies Limited **	ICRA AA	5	50.00	2.16%
INE217K07A11	8.64% Reliance Home Finance Limited ** #	CARE D	40	50.00	2.16%
INE310L07670	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	20	20.51	0.88%
	<b>Zero Coupon Bonds</b>				
INE477L07768	IFL Home Finance Limited **	ICRA AA	14	166.28	7.26%
	<b>Subtotal</b>			<b>1,361.60</b>	<b>58.74%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE668E07049	9.2% Hero Cycles Limited **	CRISIL AA	22	220.35	9.51%
INE011S07034	8.53% Tilt IT4 Private Limited **	ICRA A+	20	200.28	8.64%
	<b>Zero Coupon Bonds</b>				
INE371K08094	TATA Realty & Infrastructure Limited **	CRISIL AA	19	247.32	10.67%
INE321N07194	KKR India Financial Services Private Limited **	CRISIL AA	1	131.74	5.68%
	<b>Subtotal</b>			<b>799.69</b>	<b>34.50%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,161.29</b>	<b>93.24%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			58.34	2.52%
	<b>Total</b>			<b>58.34</b>	<b>2.52%</b>
	<b>Net Current Assets</b>			<b>98.58</b>	<b>4.24%</b>
	<b>GRAND TOTAL</b>			<b>2,318.21</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150405	8.21% State Government Securities	SOVEREIGN	480,000	492.38	17.66%
	<b>Non Convertible Debentures</b>				
INE134E08DM5	9.18% Power Finance Corporation Limited **	CRISIL AAA	25	257.49	9.23%
INE027E07564	7.85% L&T Finance Limited **	ICRA AAA	10	250.96	9.00%
INE572E09666	7.58% PNB Housing Finance Limited **	CARE AA+	26	242.12	8.68%
INE001A07009	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	1	102.12	3.66%
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	10	101.97	3.66%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	8	80.91	2.90%
INE752E07ER3	9.47% Power Grid Corporation of India Limited **	CRISIL AAA	6	77.62	2.78%
INE848E07328	8.85% NHPC Limited **	ICRA AAA	60	61.58	2.21%
INE556F08JAB	7.52% Small Industries Dev Bank of India **	CARE AAA	5	50.71	1.82%
INE514E08977	9.15% Export Import Bank of India **	CRISIL AAA	2	20.66	0.74%
INE115A07JF5	8.6% LIC Housing Finance Limited **	CRISIL AAA	1	10.19	0.37%
	<b>Zero Coupon Bonds</b>				
INE891K07325	Axis Finance Limited **	CRISIL AAA	30	356.32	12.78%
	<b>Subtotal</b>			<b>2,105.03</b>	<b>75.49%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,105.03</b>	<b>75.49%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			57.71	2.07%
	<b>Total</b>			<b>57.71</b>	<b>2.07%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		1,570,486,568	549.10	19.69%
	<b>Total</b>			<b>549.10</b>	<b>19.69%</b>
	<b>Net Current Assets</b>			<b>76.51</b>	<b>2.75%</b>
	<b>GRAND TOTAL</b>			<b>2,788.35</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illicit Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE548V07039	8.57% Nuvoco Vistas Corporation Limited **	CRISIL AA	19	191.30	8.68%
INE105N07084	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	190	190.57	8.65%
INE909O07028	8.25% Vizag General Cargo Berth Pvt Limited **	CRISIL AA(CE)	19	189.86	8.62%
INE205A07030	8.7% Vardana Limited **	CRISIL AA	14	140.89	6.39%
INE020B0A34	8.87% REC Limited **	CRISIL AAA	13	130.45	5.92%
INE572E09437	7.77% PNB Housing Finance Limited **	CARE AA+	12	118.30	5.37%
INE298T07027	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	19	114.46	5.19%
INE752E07HU0	8.84% Power Grid Corporation of India Limited **	CRISIL AAA	8	101.75	4.62%
INE083C07075	8.45% Sterile Technologies Limited **	ICRA AA	10	100.04	4.54%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	30	99.81	4.53%
INE202B07IS4	7.7% Dewan Housing Finance Corporation Limited **#	CARE D	20	50.00	2.27%
INE310L07639	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	30	30.37	1.38%
INE201P07144	9.86% G R Infra Projects Limited **	CRISIL AA-	2	20.11	0.91%
INE134E08H27	8.45% Power Finance Corporation Limited **	CRISIL AAA	1	10.06	0.46%
	<b>Zero Coupon Bonds</b>				
INE47L07768	IIFL Home Finance Limited **	ICRA AA	19	228.39	10.36%
	<b>Subtotal</b>			<b>1,716.36</b>	<b>77.89%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE66E07049	9.2% Hero Cycles Limited **	CRISIL AA	19	190.31	8.64%
INE931Q08035	8.4% Promont Hillside Private Limited **	CARE AA(CE)	3	29.97	1.36%
	<b>Zero Coupon Bonds</b>				
INE321N07186	ICSI India Financial Services Private Limited **	CRISIL AA	1	131.63	5.97%
	<b>Subtotal</b>			<b>351.91</b>	<b>15.97%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,068.27</b>	<b>93.86%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			26.60	1.21%
	<b>Total</b>			<b>26.60</b>	<b>1.21%</b>
	<b>Net Current Assets</b>			<b>168.71</b>	<b>4.93%</b>
	<b>GRAND TOTAL</b>			<b>2,203.58</b>	<b>100.00%</b>

\*\* Non Traded Securities/Miquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	460,000	472.26	17.19%
	<b>Non Convertible Debentures</b>				
INE027E07584	7.85% L&T Finance Limited **	ICRA AAA	10	250.96	9.13%
INES72E09669	7.55% PNB Housing Finance Limited **	CARE AA+	25	242.12	8.81%
INE001A07009	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	2	204.24	7.43%
INE310L07738	9.64% IOT Utkal Energy Services Limited **	CRISIL AAA	147	154.11	5.61%
INE134E08DM5	9.18% Power Finance Corporation Limited **	CRISIL AAA	10	103.00	3.75%
INE752E07FC2	9.33% Power Grid Corporation of India Limited **	CRISIL AAA	7	89.75	3.27%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	7	70.80	2.58%
INE556F08J48	7.52% Small Industries Dev Bank of India **	CARE AAA	5	50.71	1.85%
	<b>Zero Coupon Bonds</b>				
INE891K07325	Axis Finance Limited **	CRISIL AAA	30	356.32	12.97%
	<b>Subtotal</b>			<b>1,994.27</b>	<b>72.59%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>1,994.27</b>	<b>72.59%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			34.59	1.26%
	<b>Total</b>			<b>34.59</b>	<b>1.26%</b>
	<b>Mutual Fund Units</b>				
INF204K01X13	Nippon India Large Cap Fund-Direct Growth Plan		1,552,779.960	542.91	19.76%
	<b>Total</b>			<b>542.91</b>	<b>19.76%</b>
	<b>Net Current Assets</b>			<b>176.26</b>	<b>6.39%</b>
	<b>GRAND TOTAL</b>			<b>2,748.03</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE040A01034	HDFC Bank Limited	Banks	100,000	1,177.65	8.24%
INE002A01018	Reliance Industries Limited	Petroleum Products	80,000	1,062.92	7.43%
INE741K01010	CreditAccess Grameen Limited	Finance	102,000	858.74	6.01%
INE012A01025	ACC Limited	Cement	60,000	792.51	5.54%
INE090A01021	ICICI Bank Limited	Banks	150,000	745.88	5.22%
INE397D01024	Bharti Airtel Limited	Telecom - Services	115,000	602.03	4.21%
INE296A01024	Bajaj Finance Limited	Finance	12,300	549.30	3.84%
INE009A01021	Infosys Limited	Software	60,000	439.02	3.07%
INE860A01027	HCL Technologies Limited	Software	60,000	427.48	2.99%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	200,000	395.10	2.76%
INE001A01036	Housing Development Finance Corporation Limited	Finance	17,500	380.76	2.66%
INE018A01030	Larsen & Toubro Limited	Construction Project	30,000	356.27	2.49%
INE685A01026	Torrent Pharmaceuticals Limited	Pharmaceuticals	14,000	301.04	2.11%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	13,500	293.59	2.05%
INE237A01026	Kotak Mahindra Bank Limited	Banks	18,000	291.66	2.04%
INE918I01018	Bajaj Finserv Limited	Finance	3,000	271.52	1.90%
INE686F01025	United Breweries Limited	Consumer Non Durables	20,000	249.13	1.74%
INE522P01014	Coal India Limited	Minerals/Mining	140,000	235.76	1.65%
INE572A01028	JB Chemicals & Pharmaceuticals Limited	Pharmaceuticals	40,000	215.48	1.51%
INE121J01017	Bharti Infratel Limited	Telecom - Equipment & Accessories	100,000	214.45	1.50%
INE238A01034	Axis Bank Limited	Banks	30,000	209.19	1.46%
INE129A01019	GAIL (India) Limited	Gas	200,000	208.80	1.46%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	15,000	185.50	1.30%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	250,000	184.86	1.29%
INE725E01010	Power Grid Corporation of India Limited	Power	90,000	163.35	1.14%
INE571A01020	IPCA Laboratories Limited	Pharmaceuticals	11,500	156.56	1.06%
INE398R01022	Syngene International Limited	Pharmaceuticals	51,361	154.29	1.08%
INE092A01020	State Bank of India	Banks	50,000	151.50	1.05%
INE196A01026	Marico Limited	Consumer Non Durables	50,000	149.38	1.04%
INE134E01011	Power Finance Corporation Limited	Finance	135,000	147.76	1.03%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	35,000	130.52	0.91%
INE226A01021	Voltas Limited	Consumer Durables	19,000	128.96	0.90%
INE108B01020	Cyient Limited	Software	30,000	127.37	0.89%
INE101A01026	Mahindra & Mahindra Limited	Auto	25,000	114.26	0.80%
INE095A01012	IndusInd Bank Limited	Banks	10,000	110.41	0.77%
INE733E01010	NTPC Limited	Power	100,000	106.59	0.75%
INE775A01035	Moherson Sutti Systems Limited	Auto Ancillaries	100,000	103.65	0.73%
INE061A01012	Tata Steel Limited	Ferrous Metals	27,000	103.07	0.72%
INE158A01026	Hero MotoCorp Limited	Auto	5,000	102.59	0.72%
INE298A01020	Cummins India Limited	Industrial Products	20,000	102.19	0.71%
INE154A01025	TTC Limited	Consumer Non Durables	50,000	98.78	0.69%
INE489A01013	CESC Limited	Power	15,000	97.04	0.68%
INE585B01010	Maruti Suzuki India Limited	Auto	1,500	94.25	0.66%
INE028A01011	Bharat Petroleum Corporation Limited	Petroleum Products	20,000	85.27	0.60%
INE052I01032	Camlin Fine Sciences Limited	Chemicals	120,000	84.84	0.59%
INE449H01029	Ashoka Builders Limited	Construction Project	70,000	63.25	0.44%
INE786A01032	JK Lakshmi Cement Limited	Cement	20,000	61.50	0.43%
INE195J01029	PNC Infratech Limited	Construction	35,000	60.01	0.42%
INE155A01022	Tata Motors Limited	Auto	40,000	51.58	0.36%
INE178A01016	Chennai Petroleum Corporation Limited	Petroleum Products	50,000	50.60	0.35%
INE378N01018	Orient Cement Limited	Cement	40,000	31.86	0.22%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	26,000	27.50	0.19%
INE301A01014	Raymond Limited	Textile Products	5,000	25.25	0.18%
INE192B01031	Welspun India Limited	Textile Products	50,000	20.65	0.14%
INE69E01016	Vodafone Idea Limited	Telecom - Services	500,000	19.25	0.13%
INE371P01016	Amber Enterprises India Limited	Consumer Durables	1,000	13.71	0.10%
INE935N01012	Dixon Technologies (India) Limited	Consumer Durables	200	7.66	0.05%
<b>Subtotal</b>				<b>13,594.15</b>	<b>95.05%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>13,594.15</b>	<b>95.05%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				685.33	4.79%
<b>Total</b>				<b>685.33</b>	<b>4.79%</b>
<b>Net Current Assets</b>				<b>16.82</b>	<b>0.16%</b>
<b>GRAND TOTAL</b>				<b>14,298.32</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE090A01021	ICICI Bank Limited	Banks	522,000	2,595.65	8.44%
INE040A01034	HDFC Bank Limited	Banks	180,000	2,119.77	6.90%
INE494B01023	TVS Motor Company Limited	Auto	407,000	1,773.30	5.77%
INE117A01022	ABB India Limited	Industrial Capital Goods	149,000	1,765.65	5.74%
INE009A01021	Infosys Limited	Software	225,000	1,648.33	5.30%
INE062A01020	State Bank of India	Banks	495,000	1,499.85	4.88%
INE238A01034	Axis Bank Limited	Banks	207,000	1,443.41	4.70%
INE154A01025	ITC Limited	Consumer Non Durables	720,000	1,422.36	4.63%
INE007A01036	Housing Development Finance Corporation Limited	Finance	63,450	1,380.51	4.49%
INE467B01029	Tata Consultancy Services Limited	Software	67,500	1,350.10	4.39%
INE134E01011	Power Finance Corporation Limited	Finance	1,170,000	1,280.57	4.17%
INE155A01022	Tata Motors Limited	Auto	990,000	1,276.61	4.15%
INE002A01018	Reliance Industries Limited	Petroleum Products	90,000	1,195.79	3.89%
INE522F01014	Coal India Limited	Minerals/Mining	684,000	1,151.86	3.75%
INE087A01012	Tata Steel Limited	Ferrous Metals	288,000	1,099.44	3.58%
INE028A01011	Bharat Petroleum Corporation Limited	Petroleum Products	243,000	1,036.03	3.37%
INE114A01011	Steel Authority of India Limited	Ferrous Metals	2,700,000	959.85	3.12%
INE158A01026	Hero MotoCorp Limited	Auto	45,000	923.29	3.00%
INE338M01018	Schneider Electric Infrastructure Limited	Industrial Capital Goods	877,500	822.66	2.88%
INE686A01026	ITD Cementation India Limited	Construction	1,462,000	781.44	2.54%
INE386A01015	Vesuvius India Limited	Industrial Products	60,846	698.85	2.27%
INE208A01029	Ashok Leyland Limited	Auto	900,000	629.10	2.05%
INE258A01016	BEML Limited	Industrial Capital Goods	67,500	503.45	1.64%
INE449A01011	Automotive Axles Limited	Auto Ancillaries	63,000	433.53	1.41%
INE07701011	ABB Power Products and Systems India Limited	Industrial Capital Goods	32,400	346.68	1.13%
INE200A01026	GE T&D India Limited	Industrial Capital Goods	229,300	276.31	0.90%
INE741K01010	CredilaAccess Grameen Limited	Finance	18,000	151.54	0.49%
<b>Subtotal</b>				<b>30,563.93</b>	<b>99.44%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>30,563.93</b>	<b>99.44%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				83.76	0.27%
<b>Total</b>				<b>83.76</b>	<b>0.27%</b>
<b>Net Current Assets</b>				<b>92.93</b>	<b>0.29%</b>
<b>GRAND TOTAL</b>				<b>30,748.62</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320150656	8.43% State Government Securities	SOVEREIGN	3,350,000	3,443.82	40.32%
IN2920150306	8.39% State Government Securities	SOVEREIGN	196,000	201.23	2.36%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	1.19%
	<b>Non Convertible Debentures</b>				
INE001A07009	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	7	714.82	8.37%
INE115A07JF5	8.6% LIC Housing Finance Limited **	CRISIL AAA	67	682.74	7.99%
INE916D47DL2	7.79% Kotak Mahindra Prime Limited **	CRISIL AAA	50	505.21	5.91%
INE020B0A55	7.7% REC Limited **	CRISIL AAA	36	364.87	4.27%
INE948E07328	8.85% IIFCL Limited **	ICRA AAA	260	268.86	3.12%
INE752E07ER3	9.47% Power Grid Corporation of India Limited **	CRISIL AAA	17	219.93	2.57%
INE134E08J8	7.73% Power Finance Corporation Limited **	CRISIL AAA	19	192.73	2.26%
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	16	163.16	1.91%
INE556F08J45	7.52% Small Industries Dev Bank of India **	CARE AAA	19	162.27	1.90%
INE134E083M5	9.16% Power Finance Corporation Limited **	CRISIL AAA	2	20.60	0.24%
INE134E07505	9.7% Power Finance Corporation Limited **	CRISIL AAA	1	10.30	0.12%
INE020B0AR7	7.6% REC Limited **	CRISIL AAA	1	10.12	0.12%
	<b>Zero Coupon Bonds</b>				
INE891K07325	Axis Finance Limited **	CRISIL AAA	81	962.06	11.26%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	3	35.57	0.42%
	<b>Subtotal</b>			<b>8,058.05</b>	<b>94.33%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>8,058.05</b>	<b>94.33%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	110	104.65	1.23%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			42.01	0.49%
	<b>Total</b>			<b>146.66</b>	<b>1.72%</b>
	<b>Net Current Assets</b>			<b>336.81</b>	<b>3.95%</b>
	<b>GRAND TOTAL</b>			<b>8,541.52</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	2,100,000	2,155.99	41.41%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	1.95%
IN1220100011	8.48% State Government Securities	SOVEREIGN	50,000	51.46	0.99%
	<b>Non Convertible Debentures</b>				
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	50	509.87	9.79%
INE134E08D3	8.05% Power Finance Corporation Limited **	CRISIL AAA	47	478.72	9.19%
INE020B0A55	7.7% REC Limited **	CRISIL AAA	9	91.22	1.75%
INE556F0BJA8	7.52% Small Industries Dev Bank of India **	CARE AAA	8	81.13	1.56%
INE053F07AK6	7.63% Indian Railway Finance Corporation Limited **	CRISIL AAA	4	40.62	0.78%
	<b>Zero Coupon Bonds</b>				
INE891K07333	Axis Finance Limited **	CRISIL AAA	52	618.04	11.87%
INE916D7PIS	Kotak Mahindra Prime Limited **	CRISIL AAA	64	592.89	11.39%
INE377Y07037	SbiJi Housing Finance Limited**	CRISIL AAA	16	193.30	3.65%
	<b>Subtotal</b>			<b>4,912.00</b>	<b>94.33%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	7	83.30	1.60%
	<b>Subtotal</b>			<b>83.30</b>	<b>1.60%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,995.30</b>	<b>95.93%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			44.59	0.88%
	<b>Total</b>			<b>44.59</b>	<b>0.88%</b>
	<b>Net Current Assets</b>			<b>166.97</b>	<b>3.21%</b>
	<b>GRAND TOTAL</b>			<b>5,206.86</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE572E09361	8.47% PNB Housing Finance Limited **	CARE AA+	24	233.50	10.50%
INE128A07251	8.25% EID Parry India Limited **	CRISIL AA-	21	208.67	9.39%
INE140A07476	9.7% Pramati Enterprises Limited **	ICRA AA	21	208.28	9.37%
INE945D07066	8.5% Kudgi Transmission Ltd **	CRISIL AAA	80	201.05	9.04%
INE105N07092	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	200	200.63	9.03%
INE540P07046	8.97% U.P. Power Corporation Limited **	FITCH AA(CE)	20	200.60	9.02%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	20,000	200.21	9.01%
INE909O07028	8.25% Vizag General Cargo Berth Pvt. Limited **	CRISIL AA(CE)	15	149.89	6.74%
INE245A07226	8.15% Tata Power Company Limited **	CRISIL AA-	5	102.26	4.59%
INE852F07079	11.5% Gateway Disiriparks Limited **	FITCH AA-	5	50.58	2.28%
INE202B07HT4	9.25% Dewan Housing Finance Corporation Limited **#	CARE D	20,000	50.00	2.25%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	4	40.13	1.81%
INE205A07154	9.18% Vedanta Limited **	CRISIL AA	9	30.34	1.37%
INE201P07144	8.68% G.R. Infra Projects Limited **	CRISIL AA-	2	20.11	0.90%
INE721A07NV9	9.1% Shriram Transport Finance Company Limited **	CRISIL AA+	2,000	19.92	0.90%
INE14807V8	8.4% Indiabulls Housing Finance Limited **	CRISIL AA	2	16.88	0.76%
INE432R07208	8.97% Shriram Housing Finance Company Limited **	CARE AA+	1	9.91	0.45%
	<b>Subtotal</b>			<b>1,942.97</b>	<b>87.42%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE321N07095	KKR India Financial Services Private Limited **	CRISIL AA	1	160.76	7.23%
	<b>Subtotal</b>			<b>160.76</b>	<b>7.23%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,103.73</b>	<b>94.65%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			32.34	1.45%
	<b>Total</b>			<b>32.34</b>	<b>1.45%</b>
	<b>Net Current Assets</b>			<b>86.80</b>	<b>3.90%</b>
	<b>GRAND TOTAL</b>			<b>2,222.87</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE288B01029	Deepak Nitrite Limited	Chemicals	175,000	808.33	6.01%
INE19B010025	Welspun Corp Limited	Ferrous Metals	400,000	743.60	5.53%
INE741K01010	CreditAccess Grameen Limited	Finance	84,545	711.78	5.29%
INE142Z01019	Orient Electric Limited	Consumer Durables	250,000	686.00	4.88%
INE759A01021	Mastek Limited	Software	134,353	504.17	3.75%
INE503A01016	DCB Bank Limited	Banks	282,690	457.38	3.40%
INE02Q01020	Indian Energy Exchange Limited	Finance	250,000	440.50	3.28%
INE511C01022	Magma Fincorp Limited	Finance	1,010,128	439.40	3.27%
INE462A01022	Bayer Cropscience Limited	Pesticides	10,000	438.21	3.26%
INE148A01035	Cholamandalam Financial Holdings Limited	Finance	84,415	433.05	3.22%
INE04401011	KPIT Technologies Limited	Software	486,941	398.07	2.96%
INE340A01012	Birla Corporation Limited	Cement	56,000	387.83	2.88%
INE195J01029	PNC Infratech Limited	Construction	225,000	385.76	2.87%
INE279H01035	Sandhar Technologies Limited	Auto Ancillaries	158,955	383.40	2.85%
INE560V01010	Valiant Organics Limited	Miscellaneous	25,500	362.23	2.69%
INE287B01021	Subros Limited	Auto Ancillaries	150,000	342.68	2.55%
INE041A01016	Dhampur Sugar Mills Limited	Consumer Non Durables	200,000	321.20	2.39%
INE355A01028	Somany Ceramics Limited	Construction	174,864	295.35	2.20%
INE119A01028	Balrampur Chini Mills Limited	Consumer Non Durables	200,000	285.60	2.12%
INE01D01012	Tejas Networks Limited	Telecom - Equipment & Accessories	610,000	282.74	2.10%
INE943C01027	Srikalahasti Pipes Limited	Ferrous Metals	138,696	277.05	2.06%
INE442H01029	Ashoka Buldoon Limited	Construction Project	300,000	271.05	2.02%
INE837H01020	Advanced Enzyme Technologies Limited	Consumer Non Durables	175,000	266.70	1.98%
INE557A01011	HIL Limited	Cement	22,600	237.44	1.77%
INE570A01014	ION EXCHANGE INDIA LIMITED	Miscellaneous	27,345	235.75	1.75%
INE071D01033	Menon Bearings Limited	Auto Ancillaries	458,985	230.87	1.72%
INE789E01012	JK Paper Limited	Paper	192,000	220.80	1.64%
INE352Q01015	Future Supply Chain Solutions Limited	Transportation	51,171	203.38	1.51%
INE482A01020	CEAT Limited	Auto Ancillaries	18,000	183.82	1.37%
INE934S01014	GNA Axles Limited	Auto Ancillaries	77,983	166.88	1.24%
INE613A01020	Rallis India Limited	Pesticides	73,723	165.10	1.23%
INE959M01013	Monte Carlo Fashions Limited	Textile Products	71,728	147.83	1.10%
INE637C01025	Pokarna Limited	Construction	174,895	137.73	1.02%
INE876N01018	Orient Cement Limited	Cement	170,000	135.41	1.01%
INE490G01020	MOL Limited	Minerals/Mining	100,000	120.80	0.90%
INE372A01015	Apur Industries Limited	Industrial Capital Goods	33,613	118.89	0.88%
INE811A01020	Kirkaski Pneumatic Company Limited	Industrial Products	81,738	112.91	0.84%
INE834I01025	Khadiji India Limited	Consumer Durables	89,000	93.58	0.70%
INE956G01038	VA Tech Wabag Limited	Engineering Services	45,000	84.71	0.63%
INE998B01013	Sanghi Industries Limited	Cement	228,600	74.41	0.55%
INE63A01017	Supreme Petrochem Limited	Chemicals	44,200	66.61	0.50%
INE970X01018	Lenon Tree Hotels Limited	Hotels, Resorts And Other Recreational Activities	125,302	65.17	0.48%
INE054N01011	Somany Home Innovation Limited	Construction	45,793	60.84	0.45%
INE807K01035	S Chand And Company Limited	Media & Entertainment	25,738	18.26	0.14%
<b>Subtotal</b>				<b>12,773.17</b>	<b>94.99%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>12,773.17</b>	<b>94.99%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Triparty Repo				1,099.17	8.18%
<b>Total</b>				<b>1,099.17</b>	<b>8.18%</b>
<b>Net Current Assets</b>				<b>(428.75)</b>	<b>-3.17%</b>
<b>GRAND TOTAL</b>				<b>13,443.59</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320150656	8.43% State Government Securities	SOVEREIGN	3,000,000	3,084.02	41.03%
IN2920150306	8.39% State Government Securities	SOVEREIGN	120,000	123.20	1.64%
IN3520180057	7.84% State Government Securities	SOVEREIGN	100,000	101.76	1.35%
	<b>Non Convertible Debentures</b>				
INE115A07JF6	8.6% LIC Housing Finance Limited **	CRISIL AAA	68	692.93	9.22%
INE134E08D3	8.05% Power Finance Corporation Limited **	CRISIL AAA	50	509.28	6.78%
INE752E07NN3	8.13% Power Grid Corporation of India Limited **	CRISIL AAA	31	316.74	4.21%
INE020B08A55	7.7% REC Limited **	CRISIL AAA	30	304.06	4.05%
INE55F08LJ48	7.52% Small Industries Dev Bank of India **	CARE AAA	12	121.70	1.62%
INE752E07FC2	8.33% Power Grid Corporation of India Limited **	CRISIL AAA	4	51.28	0.68%
INE134E08J8	7.73% Power Finance Corporation Limited **	CRISIL AAA	1	10.14	0.13%
	<b>Zero Coupon Bonds</b>				
INE891K07333	Axis Finance Limited **	CRISIL AAA	75	891.40	11.86%
INE756078V3	HDB Financial Services Limited **	CRISIL AAA	50	592.36	7.88%
INE660A07PK7	Sundaram Finance Limited **	ICRA AAA	40	369.62	4.92%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	8	94.84	1.26%
	<b>Subtotal</b>			<b>7,263.33</b>	<b>96.63%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>7,263.33</b>	<b>96.63%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			6.87	0.09%
	<b>Total</b>			<b>6.87</b>	<b>0.09%</b>
	<b>Net Current Assets</b>			<b>246.59</b>	<b>3.38%</b>
	<b>GRAND TOTAL</b>			<b>7,516.79</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE040A01034	HDFC Bank Limited	Banks	5,590	65.83	1.77%
INE090A01021	ICICI Bank Limited	Banks	8,320	41.37	1.11%
INE002A01018	Reliance Industries Limited	Petroleum Products	2,770	36.80	0.99%
INE009A01021	Infosys Limited	Software	5,020	36.73	0.99%
INE018A01030	Larsen & Toubro Limited	Construction Project	2,456	29.17	0.79%
INE060A01020	State Bank of India	Banks	8,600	26.06	0.70%
INE397D01024	Bharti Airtel Limited	Telecom - Services	4,903	25.67	0.69%
INE769A01020	Aarti Industries Limited	Chemicals	2,320	22.64	0.61%
INE095A01012	IndusInd Bank Limited	Banks	1,987	21.94	0.59%
INE156A01025	ITC Limited	Consumer Non Durables	9,580	18.93	0.51%
INE647C00111	Aditya Birla Fashion and Retail Limited	Retailing	7,500	18.86	0.51%
INE716A01013	Whirlpool of India Limited	Consumer Durables	836	18.22	0.49%
INE047A01021	Grasim Industries Limited	Cement	2,630	18.07	0.49%
INE589B01010	Maruti Suzuki India Limited	Auto	276	17.34	0.47%
INE191H01014	PVR Limited	Media & Entertainment	892	17.01	0.46%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	535	15.66	0.42%
INE081A01012	Tata Steel Limited	Ferrous Metals	3,944	15.06	0.40%
INE226A01021	Voltas Limited	Consumer Durables	2,030	13.79	0.37%
INE030A01024	Siemens Limited	Industrial Capital Goods	1,000	13.04	0.35%
INE092A01019	Tata Chemicals Limited	Chemicals	1,710	12.21	0.33%
INE883A01011	MRF Limited	Auto Ancillaries	18	11.95	0.32%
INE101A01026	Mahindra & Mahindra Limited	Auto	2,560	11.70	0.31%
INE271C01023	DLF Limited	Construction	4,850	9.78	0.26%
INE85A01032	Amara Raja Batteries Limited	Auto Ancillaries	1,520	9.65	0.26%
INE012A01025	ACC Limited	Cement	720	9.51	0.26%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	2,220	8.28	0.22%
INE329A01026	Bosch Limited	Auto Ancillaries	65	7.88	0.21%
INE465A01025	Bharat Forge Limited	Industrial Products	1,760	7.75	0.21%
INE066A01013	Eicher Motors Limited	Auto	46	7.64	0.21%
INE976G01028	RBL Bank Limited	Banks	2,455	7.14	0.19%
INE156A01022	Tata Motors Limited	Auto	4,500	5.80	0.16%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	7,190	5.32	0.14%
INE775A01035	Mohersen Sums Systems Limited	Auto Ancillaries	5,100	5.29	0.14%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	3,880	4.42	0.12%
INE09E001013	Aarti Surfactants Limited	Chemicals	116	0.55	0.01%
	<b>Subtotal</b>			<b>597.09</b>	<b>16.05%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>597.09</b>	<b>16.05%</b>
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150405	8.21% State Government Securities	SOVEREIGN	570,000	584.71	15.72%
IN3420110014	8.36% State Government Securities	SOVEREIGN	80,000	82.38	2.22%
	<b>Non Convertible Debentures</b>				
INE020B0A0R7	7.6% REC Limited **	CRISIL AAA	40	404.91	10.89%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	38	384.33	10.33%
INE118A07JF5	8.6% LIC Housing Finance Limited **	CRISIL AAA	32	326.09	8.77%
INE848E07419	8.78% NHPC Limited **	ICRA AAA	230	235.92	6.34%
INE556F06JA8	7.52% Small Industries Dev Bank of India **	CARE AAA	16	162.27	4.36%
	<b>Zero Coupon Bonds</b>				
INE891K07325	Axis Finance Limited **	CRISIL AAA	38	451.34	12.14%
	<b>Subtotal</b>			<b>2,631.85</b>	<b>70.77%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	28	333.22	8.96%
	<b>Subtotal</b>			<b>333.22</b>	<b>8.96%</b>
	<b>(c) Securitized Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,965.07</b>	<b>79.73%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			77.80	2.09%
	<b>Total</b>			<b>77.80</b>	<b>2.09%</b>
	<b>Net Current Assets</b>			<b>78.95</b>	<b>2.13%</b>
	<b>GRAND TOTAL</b>			<b>3,718.91</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3320150532	8.51% State Government Securities	SOVEREIGN	6,500,000	6,683.77	34.44%
IN1220100011	8.48% State Government Securities	SOVEREIGN	300,000	308.74	1.59%
IN2920150308	8.39% State Government Securities	SOVEREIGN	300,000	308.00	1.59%
IN3420110014	8.36% State Government Securities	SOVEREIGN	100,000	102.98	0.53%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	0.52%
	<b>Non Convertible Debentures</b>				
INE134E08DM5	9.18% Power Finance Corporation Limited **	CRISIL AAA	180	1,853.92	9.55%
INE115A07JB4	8.76% LIC Housing Finance Limited **	CRISIL AAA	148	1,509.22	7.78%
INE281F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	87	879.92	4.53%
INE001A07009	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	5	510.59	2.63%
INE115A07JF5	8.6% LIC Housing Finance Limited **	CRISIL AAA	32	326.09	1.68%
INE134E08JJ8	7.73% Power Finance Corporation Limited **	CRISIL AAA	26	263.73	1.36%
INE556F08J48	7.52% Small Industries Dev Bank of India **	CARE AAA	29	263.68	1.36%
INE752E07NN3	8.13% Power Grid Corporation of India Limited **	CRISIL AAA	5	51.09	0.26%
INE053F08H09	9.27% Indian Railway Finance Corporation Limited **	CRISIL AAA	1	10.37	0.05%
	<b>Zero Coupon Bonds</b>				
INE891K07333	Axii Finance Limited **	CRISIL AAA	196	2,317.65	11.94%
INE91DA7P85	Kotak Mahindra Prime Limited **	CRISIL AAA	164	1,428.64	7.35%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	30	355.67	1.83%
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	3	35.68	0.18%
	<b>Subtotal</b>			<b>17,309.50</b>	<b>89.17%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	94	1,118.66	5.76%
	<b>Subtotal</b>			<b>1,118.66</b>	<b>5.76%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>18,428.16</b>	<b>94.93%</b>
	<b>Money Market Instruments</b>				
INE238A168T1	Certificate of Deposit Axis Bank Limited **	CRISIL A1+	340	323.46	1.67%
	Triparty Repo/ Reverse Repo Instrument Reverse Repo			24.04	0.12%
	<b>Total</b>			<b>347.50</b>	<b>1.79%</b>
	<b>Net Current Assets</b>			<b>634.10</b>	<b>3.28%</b>
	<b>GRAND TOTAL</b>			<b>19,469.76</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	1,520,000	1,560.52	15.08%
IN3320150656	8.43% State Government Securities	SOVEREIGN	1,500,000	1,542.01	14.90%
IN2920150405	8.21% State Government Securities	SOVEREIGN	430,000	441.09	4.26%
IN1220100011	8.48% State Government Securities	SOVEREIGN	400,000	411.66	3.98%
IN3520180057	7.64% State Government Securities	SOVEREIGN	50,000	50.88	0.49%
	<b>Non Convertible Debentures</b>				
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	68	687.76	6.65%
INE752E07NN3	8.13% Power Grid Corporation of India Limited **	CRISIL AAA	45	459.78	4.44%
INE115A07J84	8.75% LIC Housing Finance Limited **	CRISIL AAA	44	448.69	4.34%
INE848E07328	8.85% NHPC Limited **	ICRA AAA	160	164.22	1.59%
INE134E08DM5	9.18% Power Finance Corporation Limited **	CRISIL AAA	13	133.89	1.29%
INE848E07419	8.78% NHPC Limited **	ICRA AAA	130	133.35	1.29%
INE134E08J38	7.73% Power Finance Corporation Limited **	CRISIL AAA	11	111.58	1.08%
INE134E08Q23	8.95% Power Finance Corporation Limited **	CRISIL AAA	3	30.56	0.30%
INE020B08A7	7.6% REC Limited **	CRISIL AAA	3	30.36	0.29%
INE053F08H09	9.27% Indian Railway Finance Corporation Limited **	CRISIL AAA	2	20.75	0.20%
	<b>Zero Coupon Bonds</b>				
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	87	1,034.74	10.00%
INE891K07333	Axis Finance Limited **	CRISIL AAA	83	986.48	9.53%
INE918D7P15	Kotak Mahindra Prime Limited **	CRISIL AAA	103	954.18	9.22%
	<b>Subtotal</b>			<b>9,202.50</b>	<b>88.93%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	53	630.73	6.10%
	<b>Subtotal</b>			<b>630.73</b>	<b>6.10%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>9,833.23</b>	<b>95.03%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	240	228.33	2.21%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			44.77	0.43%
	<b>Total</b>			<b>273.10</b>	<b>2.64%</b>
	<b>Net Current Assets</b>			<b>240.32</b>	<b>2.33%</b>
	<b>GRAND TOTAL</b>			<b>10,346.65</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE288B01029	Deepak Nitrite Limited	Chemicals	75,760	349.94	5.70%
INE741K01010	CredilaAccess Gramseem Limited	Finance	41,000	345.18	5.63%
INE142Z01019	Orient Electric Limited	Consumer Durables	125,500	328.00	5.35%
INE570A01014	ION EXCHANGE INDIA LIMITED	Miscellaneous	32,933	283.93	4.63%
INE462A01022	Bayer CropScience Limited	Pesticides	6,400	280.45	4.57%
INE191B01026	Walspur Corp Limited	Ferrous Metals	150,000	278.85	4.55%
INE759A01021	Mastek Limited	Software	64,889	263.12	4.29%
INE503A01015	DCB Bank Limited	Banks	135,750	219.64	3.58%
INE789E01012	JK Paper Limited	Paper	168,400	216.66	3.53%
INE0401011	KPIIT Technologies Limited	Software	255,447	212.10	3.46%
INE511C01022	Magma Fincorp Limited	Finance	484,009	210.54	3.43%
INE565V01010	Valiant Organics Limited	Miscellaneous	13,650	193.90	3.16%
INE149A01033	Cholamandalam Financial Holdings Limited	Finance	35,935	184.35	3.01%
INE340A01012	Birla Corporation Limited	Cement	26,000	190.06	2.94%
INE022Q01020	Indian Energy Exchange Limited	Finance	100,000	176.20	2.87%
INE27H01036	Sandhar Technologies Limited	Auto Ancillaries	70,810	170.79	2.78%
INE195J01029	PNC Infratech Limited	Construction	95,000	162.88	2.66%
INE010J01012	Tejas Networks Limited	Telecom - Equipment & Accessories	307,000	142.29	2.32%
INE837H01020	Advanced Enzyme Technologies Limited	Consumer Non Durables	93,000	141.79	2.31%
INE442H01029	Ashoka Buldcon Limited	Construction Project	145,000	131.01	2.14%
INE356A01028	Somany Ceramics Limited	Construction	74,168	125.27	2.04%
INE287B01021	Subros Limited	Auto Ancillaries	54,000	123.36	2.01%
INE041A01016	Dhampur Sugar Mills Limited	Consumer Non Durables	70,100	112.58	1.84%
INE04AS01014	GNA Axles Limited	Auto Ancillaries	55,409	107.86	1.76%
INE637C01025	Pokarna Limited	Construction	125,356	98.72	1.61%
INE557A01011	HIL Limited	Cement	9,230	96.89	1.58%
INE939Q01015	Future Supply Chain Solutions Limited	Transportation	22,593	89.79	1.46%
INE078N01016	Orient Cement Limited	Cement	109,650	87.34	1.42%
INE119A01028	Balarampur Chini Mills Limited	Consumer Non Durables	50,000	71.40	1.16%
INE372A01015	Apar Industries Limited	Industrial Capital Goods	19,903	70.38	1.15%
INE071D01033	Menon Bearings Limited	Auto Ancillaries	139,755	70.30	1.15%
INE970X01018	Lemon Tree Hotels Limited	Hotels, Resorts And Other Recreational Activities	118,133	60.96	0.99%
INE134Y01020	Rallis India Limited	Pesticides	23,349	52.29	0.85%
INE490G01020	MOIL Limited	Minerals/Mining	40,000	48.32	0.79%
INE834I01025	Khadim India Limited	Consumer Durables	41,000	43.11	0.70%
INE998B01013	Sanghi Industries Limited	Cement	107,400	34.96	0.57%
INE348B01021	Century Plyboards (India) Limited	Consumer Durables	19,076	29.91	0.49%
INE956G01038	VA Tech Wabag Limited	Engineering Services	14,000	28.36	0.45%
INE05AN01011	Somany Home Innovation Limited	Construction	14,996	19.92	0.32%
INE807K01035	S Chand And Company Limited	Media & Entertainment	11,968	8.49	0.14%
	<b>Subtotal</b>			<b>5,849.82</b>	<b>95.37%</b>
<b>(b) UNLISTED</b>					
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,849.82</b>	<b>95.37%</b>
<b>Money Market Instruments</b>					
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Triparty Repo</b>				
	<b>Total</b>			<b>558.29</b>	<b>9.10%</b>
	<b>Net Current Assets</b>			<b>(273.90)</b>	<b>-4.47%</b>
	<b>GRAND TOTAL</b>			<b>6,134.21</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	5,530,000	5,677.43	32.23%
IN3420110014	8.36% State Government Securities	SOVEREIGN	150,700	155.19	0.88%
IN1220100011	8.48% State Government Securities	SOVEREIGN	100,000	102.91	0.58%
	<b>Non Convertible Debentures</b>				
INE556F0LJA8	7.52% Small Industries Dev Bank of India **	CARE AAA	170	1,724.07	9.79%
INE115A07JK5	8.37% LIC Housing Finance Limited **	CRISIL AAA	150	1,524.94	8.66%
INE020B08AR7	7.6% REC Limited **	CRISIL AAA	150	1,518.05	8.62%
INE261F0B956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	22	222.51	1.26%
INE001A07Q09	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	2	204.24	1.16%
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	20	203.95	1.16%
INE020B08AS5	7.7% REC Limited **	CRISIL AAA	16	162.16	0.92%
INE053F07AK6	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	13	132.02	0.75%
INE848E07328	8.85% NHPC Limited **	ICRA AAA	20	20.53	0.12%
INE134E06LJ8	7.73% Power Finance Corporation Limited **	CRISIL AAA	1	10.14	0.06%
	<b>Zero Coupon Bonds</b>				
INE891K07333	Axis Finance Limited **	CRISIL AAA	95	1,129.11	6.41%
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	70	832.55	4.73%
INE891K07325	Axis Finance Limited **	CRISIL AAA	64	641.37	3.64%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	22	260.82	1.48%
	<b>Subtotal</b>			<b>14,521.99</b>	<b>82.45%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	178	2,118.31	12.03%
	<b>Subtotal</b>			<b>2,118.31</b>	<b>12.03%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>16,640.30</b>	<b>94.48%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	490	466.17	2.65%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			13.48	0.08%
	<b>Total</b>			<b>479.65</b>	<b>2.73%</b>
	<b>Net Current Assets</b>			<b>495.12</b>	<b>2.79%</b>
	<b>GRAND TOTAL</b>			<b>17,615.07</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	6,520,000	6,693.82	29.76%
IN1220100011	8.48% State Government Securities	SOVEREIGN	500,000	514.57	2.29%
IN3420110014	8.36% State Government Securities	SOVEREIGN	270,000	278.04	1.24%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	0.45%
	<b>Non Convertible Debentures</b>				
INE566F0BJA8	7.52% Small Industries Dev Bank of India **	CARE AAA	229	2,322.43	10.33%
INE020B0AR7	7.6% REC Limited **	CRISIL AAA	225	2,277.08	10.12%
INE115A07JK5	8.37% LIC Housing Finance Limited **	CRISIL AAA	100	1,016.63	4.52%
INE261F0B956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	22	222.51	0.99%
INE752E07NN3	8.13% Power Grid Corporation of India Limited **	CRISIL AAA	19	194.13	0.86%
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	16	163.16	0.73%
INE020B0AS5	7.7% REC Limited **	CRISIL AAA	8	81.08	0.36%
	<b>Zero Coupon Bonds</b>				
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	189	2,247.68	9.99%
INE660A07PK7	Sundaram Finance Limited **	ICRA AAA	243	2,245.42	9.98%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	46	545.36	2.42%
	<b>Subtotal</b>			<b>18,903.87</b>	<b>84.04%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	220	2,618.14	11.64%
	<b>Subtotal</b>			<b>2,618.14</b>	<b>11.64%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>21,522.01</b>	<b>95.68%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	420	399.57	1.78%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			10.21	0.05%
	<b>Total</b>			<b>409.78</b>	<b>1.83%</b>
	<b>Net Current Assets</b>			<b>599.78</b>	<b>2.49%</b>
	<b>GRAND TOTAL</b>			<b>22,491.57</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE034J07040	9.75% Montecarlo Limited **	FITCH A+	260	2,549.14	10.39%
INE140A07476	9.7% Pramal Enterprises Limited **	ICRA AA	246	2,439.89	9.95%
INE540P07111	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	230	2,297.44	9.37%
INE098L07512	9.45% Indostar Capital Finance Limited **	CARE AA-	22	2,124.24	8.69%
INE694L07115	8.55% Talwandi Sabo Power Limited **	CRISIL AA(CE)	150	1,498.43	6.10%
INE298T07019	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA(CE)	230	1,383.49	5.64%
INE548V07047	8.66% Nuvoco Vistas Corporation Limited **	CRISIL AA	124	1,257.81	5.13%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	89,000	890.99	3.63%
INE943S07068	8.5% Kudji Transmission Ltd **	CRISIL AAA	88	894.63	3.61%
INE14807S54	8.4% Indiabulls Housing Finance Limited **	CRISIL AA	100	873.61	3.56%
INE694L07123	9.23% Talwandi Sabo Power Limited **	CRISIL AA(CE)	85	854.58	3.48%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	79	794.44	3.24%
INE202B07L9	9.05% Dewan Housing Finance Corporation Limited **#	CARE D	146,000	365.00	1.49%
INE202B07R14	9.25% Dewan Housing Finance Corporation Limited **#	CARE D	110,163	275.41	1.12%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	54	179.65	0.73%
INE310L07712	9.84% IOT Utkal Energy Services Limited **	CRISIL AAA	168	174.93	0.71%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	16	161.90	0.66%
INE651J07515	Zero Coupon Bonds JM Financial Credit Solution Limited **	ICRA AA	240	2,763.93	11.27%
	<b>Subtotal</b>			<b>21,767.47</b>	<b>88.74%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE321N07095	ICSI India Financial Services Private Limited **	CRISIL AA	9	1,446.84	5.90%
	<b>Subtotal</b>			<b>1,446.84</b>	<b>5.90%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>23,214.31</b>	<b>94.64%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			294.73	1.20%
	<b>Total</b>			<b>294.73</b>	<b>1.20%</b>
	<b>Net Current Assets</b>			<b>1,015.43</b>	<b>4.16%</b>
	<b>GRAND TOTAL</b>			<b>24,524.47</b>	<b>100.00%</b>

\*\* Non Traded Securities/Miquid Securities

# Securities classified as below investment grade or default

## Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	3,520,000	3,613.84	25.07%
IN3320150532	8.51% State Government Securities	SOVEREIGN	1,000,000	1,028.27	7.13%
IN1220100011	8.48% State Government Securities	SOVEREIGN	100,000	102.91	0.71%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	0.71%
	<b>Non Convertible Debentures</b>				
INE134E08J8	7.73% Power Finance Corporation Limited **	CRISIL AAA	140	1,420.09	9.85%
INE020B0A55	7.7% REC Limited **	CRISIL AAA	140	1,418.93	9.84%
INE001A070C9	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	4	408.47	2.83%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	39	394.45	2.74%
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	16	183.55	1.27%
INE752E07JG5	9.25% Power Grid Corporation of India Limited **	CRISIL AAA	12	153.92	1.07%
INE556F08JAB	7.52% Small Industries Dev Bank of India **	CARE AAA	4	40.57	0.28%
	<b>Zero Coupon Bonds</b>				
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	130	1,541.23	10.69%
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	120	1,427.22	9.90%
INE756I07BV3	HDB Financial Services Limited **	CRISIL AAA	40	473.69	3.29%
	<b>Subtotal</b>			<b>12,309.10</b>	<b>85.38%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	145	1,725.59	11.97%
	<b>Subtotal</b>			<b>1,725.59</b>	<b>11.97%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>14,034.69</b>	<b>97.35%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			33.23	0.23%
	<b>Total</b>			<b>33.23</b>	<b>0.23%</b>
	<b>Net Current Assets</b>			<b>347.17</b>	<b>2.42%</b>
	<b>GRAND TOTAL</b>			<b>14,415.09</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE432R07208	8.97% Shriram Housing Finance Company Limited **	CARE AA+	168	1,665.40	11.94%
INE540P07202	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	159	1,567.40	11.24%
INE191H07195	11% PVR Limited **	CRISIL AA	136	1,417.07	10.16%
INE140A07478	9.7% Pramal Enterprises Limited **	ICRA AA	133	1,319.13	9.46%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	116,500	1,166.25	8.36%
INE105N07100	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	925	928.98	6.86%
INE245A08109	7.99% Tata Power Company Limited **	CARE AA	76	766.82	5.50%
INE14807G6E8	8.75% Indiabulls Housing Finance Limited **	CARE AA	93,000	764.92	5.49%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	184	612.16	4.39%
INE202B07L9	9.05% Dewan Housing Finance Corporation Limited **#	CARE D	196,000	490.00	3.51%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	34	341.91	2.45%
INE852F07079	11.5% Gateway Striparks Limited **	FITCH AA-	33	333.92	2.39%
INE694L07123	9.23% Talwandi Sabo Power Limited **	CRISIL AA(CE)	6	60.32	0.43%
INE14807G3F5	8.9% Indiabulls Housing Finance Limited **	CARE AA	1,000	8.24	0.06%
	<b>Zero Coupon Bonds</b>				
INE651J07523	JM Financial Credit Solution Limited **	ICRA AA	150	1,717.13	12.32%
	<b>Subtotal</b>			<b>13,159.65</b>	<b>94.36%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE321N07046	KKR India Financial Services Private Limited **	CRISIL AA	1	166.35	1.19%
	<b>Subtotal</b>			<b>166.35</b>	<b>1.19%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>13,326.00</b>	<b>95.55%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			321.07	2.30%
	<b>Total</b>			<b>321.07</b>	<b>2.30%</b>
	<b>Net Current Assets</b>			<b>295.35</b>	<b>2.15%</b>
	<b>GRAND TOTAL</b>			<b>13,342.42</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	1,870,000	1,919.85	26.11%
IN1220100011	8.48% State Government Securities	SOVEREIGN	200,000	205.83	2.80%
IN3520180057	7.64% State Government Securities	SOVEREIGN	50,000	50.88	0.69%
	<b>Non Convertible Debentures</b>				
INE134E06LJ8	7.73% Power Finance Corporation Limited **	CRISIL AAA	70	710.04	9.66%
INE020B08A55	7.7% REC Limited **	CRISIL AAA	70	709.47	9.65%
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	56	571.06	7.77%
INE059F07AK6	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	50	507.76	6.90%
INE001A07Q09	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	3	305.35	4.17%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	15	151.71	2.06%
	<b>Zero Coupon Bonds</b>				
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	62	737.40	10.03%
INE75607BVS3	HDFC Financial Services Limited **	CRISIL AAA	20	236.55	3.22%
	<b>Subtotal</b>			<b>6,107.30</b>	<b>83.06%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	73	868.75	11.81%
	<b>Subtotal</b>			<b>868.75</b>	<b>11.81%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>6,976.05</b>	<b>94.87%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE095A16G52	IndusInd Bank Limited **	CRISIL A1+	100	94.33	1.28%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			<b>57.93</b>	<b>0.79%</b>
	<b>Total</b>			<b>152.26</b>	<b>2.07%</b>
	<b>Net Current Assets</b>			<b>225.80</b>	<b>3.06%</b>
	<b>GRAND TOTAL</b>			<b>7,354.11</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE140A07476	9.7% Pramal Enterprises Limited **	ICRA AA	51	505.83	12.65%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	50	502.81	12.57%
INE432R07208	9.97% Shriram Housing Finance Company Limited **	CARE AA+	40	396.52	9.91%
INE98L07512	9.45% Indostar Capital Finance Limited **	CARE AA-	4	386.22	9.69%
INE148I07GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	46,000	379.16	9.48%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	113	375.94	9.40%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	19	192.26	4.81%
INE694L07123	9.23% Talwandi Sabo Power Limited **	CRISIL AA(CE)	3	30.16	0.75%
	<b>Zero Coupon Bonds</b>				
INE651J07515	JM Financial Credit Solution Limited **	ICRA AA	25	287.91	7.20%
	<b>Subtotal</b>			<b>3,056.81</b>	<b>76.43%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE321N07046	KSR India Financial Services Private Limited **	CRISIL AA	3	499.05	12.48%
	<b>Subtotal</b>			<b>499.05</b>	<b>12.48%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,555.86</b>	<b>88.91%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			345.98	8.65%
	<b>Total</b>			<b>345.98</b>	<b>8.65%</b>
	<b>Net Current Assets</b>			<b>97.56</b>	<b>2.44%</b>
	<b>GRAND TOTAL</b>			<b>3,999.40</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	7,020,000	7,207.15	7.61%
IN3320150532	8.51% State Government Securities	SOVEREIGN	5,141,000	5,286.35	5.58%
IN3420110014	8.38% State Government Securities	SOVEREIGN	502,000	516.95	0.55%
IN1220100011	8.48% State Government Securities	SOVEREIGN	500,000	514.57	0.54%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	0.11%
	<b>Non Convertible Debentures</b>				
INE020808AS5	7.7% REC Limited **	CRISIL AAA	1,039	10,530.50	11.12%
INE556F0BJA8	7.52% Small Industries Dev Bank of India **	CARE AAA	966	9,695.38	10.24%
INE053F07AK6	7.65% India Railway Finance Corporation Limited **	CRISIL AAA	900	9,139.59	9.65%
INE134E0LJ8	7.73% Power Finance Corporation Limited **	CRISIL AAA	900	9,129.14	9.64%
INE752E07JG5	9.25% Power Grid Corporation of India Limited **	CRISIL AAA	48	615.67	0.65%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	29	293.31	0.31%
	<b>Zero Coupon Bonds</b>				
INE756I07BV3	HDB Financial Services Limited **	CRISIL AAA	890	10,544.08	11.14%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	863	10,231.38	10.81%
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	350	4,162.73	4.40%
INE660A07PK7	Sundaram Finance Limited **	ICRA AAA	265	2,448.71	2.59%
	<b>Subtotal</b>			<b>80,417.27</b>	<b>84.94%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	890	10,591.57	11.19%
	<b>Subtotal</b>			<b>10,591.57</b>	<b>11.19%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>91,008.84</b>	<b>96.13%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited**	CRISIL A1+	2,000	1,902.72	2.01%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			<b>83.30</b>	<b>0.09%</b>
	<b>Total</b>			<b>1,986.02</b>	<b>2.10%</b>
	<b>Net Current Assets</b>			<b>1,682.86</b>	<b>1.77%</b>
	<b>GRAND TOTAL</b>			<b>94,677.72</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	3,580,000	3,675.44	13.46%
IN1220100011	8.48% State Government Securities	SOVEREIGN	150,000	154.37	0.57%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	0.37%
IN1620110016	8.36% State Government Securities	SOVEREIGN	30,000	30.90	0.11%
	<b>Non Convertible Debentures</b>				
INE556F08J48	7.52% Small Industries Dev Bank of India **	CARE AAA	280	2,839.65	10.40%
INE134E08J38	7.73% Power Finance Corporation Limited **	CRISIL AAA	275	2,789.48	10.22%
INE020B08A55	7.7% REC Limited **	CRISIL AAA	275	2,787.19	10.21%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	171	1,729.51	6.33%
INE053F07A66	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	112	1,137.37	4.17%
	<b>Zero Coupon Bonds</b>				
INE75607B3	HDB Financial Services Limited **	CRISIL AAA	270	3,198.77	11.72%
INE01AD70W2	Housing Development Finance Corporation Limited **	CRISIL AAA	14	1,942.10	7.11%
INE377Y07937	Bajaj Housing Finance Limited **	CRISIL AAA	115	1,367.75	5.01%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	69	818.04	3.00%
INE660A07PK7	Sundaram Finance Limited **	ICRA AAA	35	323.41	1.18%
	<b>Subtotal</b>			<b>22,895.72</b>	<b>83.86%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	274	3,260.78	11.94%
	<b>Subtotal</b>			<b>3,260.78</b>	<b>11.94%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>26,156.50</b>	<b>95.80%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE230A168T1	Axis Bank Limited **	CRISIL A1+	500	475.68	1.74%
INE095A16G52	IndusInd Bank Limited **	CRISIL A1+	200	188.66	0.69%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>				
	<b>Total</b>			<b>664.34</b>	<b>2.53%</b>
	<b>Net Current Assets</b>			<b>448.67</b>	<b>1.65%</b>
	<b>GRAND TOTAL</b>			<b>27,301.80</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE140A07476	9.7% Piramal Enterprises Limited **	ICRA AA	202	2,003.49	12.22%
INE540P07202	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	191	1,882.85	11.49%
INE896L07512	9.45% IndoStar Capital Finance Limited **	CARE AA-	18	1,738.01	10.60%
INE14807G3F5	8.9% Indobulls Housing Finance Limited **	CARE AA	185,000	1,524.88	9.30%
INE432R07206	8.97% Shriram Housing Finance Company Limited **	CARE AA+	141	1,397.74	8.53%
INE191H07144	11% PVR Limited **	CRISIL AA	130	1,351.44	8.25%
INE298T07019	11.25% Hansdeep Industries & Trading Company Limited **	CARE AA-(CE)	159	956.41	5.84%
INE694L07123	9.23% Talwandi Sabo Power Limited **	CRISIL AA(CE)	82	824.42	5.03%
INE694L07115	8.55% Talwandi Sabo Power Limited **	CRISIL AA(CE)	60	498.91	3.04%
INE034U07032	9.75% Montecarlo Limited **	FITCH A+	44	438.34	2.67%
INE721A07N6	8.55% Shriram Transport Finance Company Limited **	CRISIL AA+	29	287.27	1.75%
INE852F07079	11.5% Gateway Striparks Limited **	FITCH AA-	28	283.32	1.73%
INE034U07040	9.75% Montecarlo Limited **	FITCH A+	10	96.04	0.60%
INE201P07151	9.68% G R Infra Projects Limited **	CRISIL AA-	9	90.51	0.55%
INE201P07144	9.68% G R Infra Projects Limited **	CRISIL AA-	2	20.11	0.12%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	2,000	20.02	0.12%
	<b>Zero Coupon Bonds</b>				
INE651J07515	JM Financial Credit Solution Limited **	ICRA AA	96	1,094.06	6.67%
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	57	638.71	3.90%
	<b>Subtotal</b>			<b>15,148.43</b>	<b>92.41%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>15,148.43</b>	<b>92.41%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			767.58	4.68%
	<b>Total</b>			<b>767.58</b>	<b>4.68%</b>
	<b>Net Current Assets</b>			<b>474.76</b>	<b>2.91%</b>
	<b>GRAND TOTAL</b>			<b>16,390.77</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150306	8.39% State Government Securities	SOVEREIGN	3,970,000	4,075.84	13.58%
IN1220100011	8.48% State Government Securities	SOVEREIGN	200,000	205.83	0.69%
IN3520180057	7.64% State Government Securities	SOVEREIGN	100,000	101.76	0.34%
	<b>Non Convertible Debentures</b>				
INE556F08JA8	7.52% Small Industries Dev Bank of India **	CARE AAA	209	2,119.60	7.06%
INE020B08AR7	7.6% REC Limited **	CRISIL AAA	200	2,024.07	6.74%
INE053F07AK6	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	175	1,777.14	5.92%
INE134E08JK6	7.73% Power Finance Corporation Limited **	CRISIL AAA	180	1,522.16	5.07%
INE134E08JJB	7.73% Power Finance Corporation Limited **	CRISIL AAA	160	1,521.52	5.07%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	113	1,142.89	3.81%
INE556F08JD2	7.65% Small Industries Dev Bank of India **	CARE AAA	100	1,016.32	3.39%
INE020B08AS5	7.7% REC Limited **	CRISIL AAA	100	1,013.52	3.38%
	<b>Zero Coupon Bonds</b>				
INE756I07BV3	HDB Financial Services Limited **	CRISIL AAA	230	2,724.87	9.08%
INE891K07333	Axis Finance Limited **	CRISIL AAA	200	2,377.07	7.92%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	171	2,027.31	6.75%
INE001A07OW2	Housing Development Finance Corporation Limited **	CRISIL AAA	11	1,525.94	5.08%
INE66A07PK7	Sundaram Finance Limited **	ICRA AAA	166	1,524.67	5.08%
INE377Y07037	Bajaj Housing Finance Limited **	CRISIL AAA	88	1,046.63	3.49%
INE891K07325	Axis Finance Limited **	CRISIL AAA	30	356.32	1.19%
	<b>Subtotal</b>			<b>28,103.46</b>	<b>93.64%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE895D08907	Tata Sons Private Ltd **	CRISIL AAA	38	452.22	1.51%
	<b>Subtotal</b>			<b>452.22</b>	<b>1.51%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>28,555.68</b>	<b>95.15%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	720	684.98	2.28%
INE095A16G52	IndusInd Bank Limited **	CRISIL A1+	200	188.66	0.63%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			54.07	0.18%
	<b>Total</b>			<b>927.71</b>	<b>3.09%</b>
	<b>Net Current Assets</b>			<b>537.24</b>	<b>1.76%</b>
	<b>GRAND TOTAL</b>			<b>30,020.63</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1620100058	8.52% State Government Securities	SOVEREIGN	800,000	822.60	15.55%
	<b>Non Convertible Debentures</b>				
INE556F0BJA8	7.52% Small Industries Dev Bank of India **	CARE AAA	54	547.65	10.35%
INE053F07AK6	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	53	538.29	10.17%
INE261F0B956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	50	505.70	9.56%
INE134E08JH8	7.73% Power Finance Corporation Limited **	CRISIL AAA	26	263.73	4.98%
INE134E08DM5	9.18% Power Finance Corporation Limited **	CRISIL AAA	20	205.99	3.89%
INE020B08AS5	7.7% REC Limited **	CRISIL AAA	10	101.35	1.92%
	<b>Zero Coupon Bonds</b>				
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	50	592.78	11.20%
INE001A07OW2	Housing Development Finance Corporation Limited **	CRISIL AAA	4	554.89	10.49%
INE660A07PK7	Sundaram Finance Limited **	ICRA AAA	35	323.41	6.11%
	<b>Subtotal</b>			<b>4,456.32</b>	<b>84.22%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE896D08881	8.25% Tata Sons Private Ltd **	CRISIL AAA	50	503.39	9.51%
	<b>Subtotal</b>			<b>503.39</b>	<b>9.51%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,959.71</b>	<b>93.73%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	190	180.76	3.42%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			56.28	1.06%
	<b>Total</b>			<b>237.04</b>	<b>4.48%</b>
	<b>Net Current Assets</b>			<b>5,196.75</b>	<b>100.00%</b>
	<b>GRAND TOTAL</b>			<b>5,291.07</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE540P07202	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	91	897.07	9.63%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	89,000	890.95	9.57%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	83	832.61	8.94%
INE034UD0302	9.75% Montecarlo Limited **	FITCH AA	80	796.98	8.50%
INE721A07N6	8.55% Shriram Transport Finance Company Limited **	CRISIL AA+	80	792.48	8.51%
INE191H07144	11% PVR Limited **	CRISIL AA	76	790.07	8.48%
INE548V07047	8.66% Nuvocon Vistas Corporation Limited **	CRISIL AA	76	770.91	8.28%
INE148B07GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	84,000	692.38	7.44%
INE140A07478	9.7% Piramal Enterprises Limited **	ICRA AA	65	545.50	5.80%
INE126A07251	8.25% EID Parry India Limited **	CRISIL AA-	34	337.85	3.63%
INE510W07052	9% Inox Wind Infrastructure Services Limited **	CRISIL AA(CE)	90	299.42	3.22%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	24	242.85	2.61%
INE31L07720	9.84% IOT Ulkal Energy Services Limited **	CRISIL AAA	168	175.51	1.88%
INE201P07144	9.68% G R Infra Projects Limited **	CRISIL AA-	10	100.54	1.08%
INE205A07154	9.18% Vedanta Limited **	CRISIL AA	4	40.46	0.43%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	4	40.22	0.43%
	<b>Zero Coupon Bonds</b>				
INE265J07274	LM Financial Asset Reconstruction Company Limited **	ICRA AA-	11	123.26	1.32%
	<b>Subtotal</b>			<b>8,369.06</b>	<b>89.87%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE321N07046	KKR India Financial Services Private Limited **	CRISIL AA	3	499.00	5.36%
	<b>Subtotal</b>			<b>499.00</b>	<b>5.36%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>8,868.11</b>	<b>95.23%</b>
	<b>Money</b>				
	<b>Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			4.95	0.05%
	<b>Total</b>			<b>4.95</b>	<b>0.05%</b>
	<b>Net Current Assets</b>			<b>438.65</b>	<b>4.72%</b>
	<b>GRAND TOTAL</b>			<b>9,311.71</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150314	8.39% State Government Securities	SOVEREIGN	21,150,000	22,075.78	39.20%
IN1620150145	8.21% State Government Securities	SOVEREIGN	19,090,000	19,863.35	35.27%
IN2920150413	8.21% State Government Securities	SOVEREIGN	8,830,000	9,192.96	16.32%
IN2020150273	8.49% State Government Securities	SOVEREIGN	2,000,000	2,091.61	3.71%
IN2720170124	7.78% State Government Securities	SOVEREIGN	1,000,000	1,037.61	1.84%
IN1620110073	8.88% State Government Securities	SOVEREIGN	140,000	147.92	0.26%
	<b>Subtotal</b>			<b>54,499.23</b>	<b>96.60%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>54,499.23</b>	<b>96.60%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			22.46	0.04%
	<b>Total</b>			<b>22.46</b>	<b>0.04%</b>
	<b>Net Current Assets</b>			<b>1,884.91</b>	<b>3.36%</b>
	<b>GRAND TOTAL</b>			<b>56,316.60</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2220100092	8.46% State Government Securities	SOVEREIGN	1,825,800	1,878.86	13.07%
IN1620110016	8.36% State Government Securities	SOVEREIGN	472,500	486.69	3.39%
	<b>Non Convertible Debentures</b>				
INE02080A55	7.7% REC Limited **	CRISIL AAA	159	1,611.50	11.21%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	159	1,608.14	11.19%
INE115A07JB4	8.75% LIC Housing Finance Limited **	CRISIL AAA	151	1,539.81	10.71%
INE053F07AK6	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	148	1,502.95	10.46%
INE134E0BJJ8	7.73% Power Finance Corporation Limited **	CRISIL AAA	148	1,501.24	10.45%
INE752E07JG5	9.25% Power Grid Corporation of India Limited **	CRISIL AAA	8	102.61	0.71%
INE556F0BJA8	7.52% Small Industries Dev Bank of India **	CARE AAA	10	101.42	0.71%
INE752E07FC2	9.33% Power Grid Corporation of India Limited **	CRISIL AAA	1	12.82	0.09%
	<b>Zero Coupon Bonds</b>				
INE001A07QWZ	Housing Development Finance Corporation Limited **	CRISIL AAA	12	1,064.85	11.08%
	<b>Subtotal</b>			<b>12,010.70</b>	<b>83.57%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D08881	8.25% Tata Sons Private Ltd **	CRISIL AAA	147	1,479.97	10.30%
	<b>Subtotal</b>			<b>1,479.97</b>	<b>10.30%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>13,490.67</b>	<b>93.87%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE239A168T1	Axis Bank Limited **	CRISIL A1+	350	332.98	2.32%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			<b>21.70</b>	<b>0.15%</b>
	<b>Total</b>			<b>354.68</b>	<b>2.47%</b>
	<b>Net Current Assets</b>			<b>528.24</b>	<b>3.86%</b>
	<b>GRAND TOTAL</b>			<b>14,371.59</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150413	8.21% State Government Securities	SOVEREIGN	5,170,000	5,382.51	34.39%
IN1620150145	8.21% State Government Securities	SOVEREIGN	1,500,000	1,560.77	9.97%
IN1620110073	8.88% State Government Securities	SOVEREIGN	260,000	274.71	1.76%
IN2020150273	8.49% State Government Securities	SOVEREIGN	250,000	261.46	1.67%
IN2020150314	8.39% State Government Securities	SOVEREIGN	80,000	83.50	0.53%
IN2020110028	8.75% State Government Securities	SOVEREIGN	5,000	5.27	0.03%
	<b>Non Convertible Debentures</b>				
INE759E07897	9.48% LAT Finance Limited **	CARE AAA	136	1,409.69	9.01%
INE961G08035	9.95% Food Corporation Of India **	CRISIL AAA(CE)	74	790.44	5.05%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	50	516.08	3.30%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	34	352.14	2.25%
INE020B08922	8.27% REC Limited **	CARE AAA	17	174.98	1.12%
INE134E08N2	7.27% Power Finance Corporation Limited **	CRISIL AAA	11	111.49	0.71%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	3	30.88	0.20%
	<b>Zero Coupon Bonds</b>				
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	160	1,848.78	11.81%
INE296A07Q05	Bajaj Finance Limited **	CRISIL AAA	50	582.12	3.72%
	<b>Subtotal</b>			<b>13,384.81</b>	<b>85.52%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D08782	8.25% Tata Sons Private Ltd **	CRISIL AAA	155	1,563.66	9.99%
	<b>Subtotal</b>			<b>1,563.66</b>	<b>9.99%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>14,948.47</b>	<b>95.51%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			22.53	0.14%
	<b>Total</b>			<b>22.53</b>	<b>0.14%</b>
	<b>Net Current Assets</b>			<b>679.34</b>	<b>4.35%</b>
	<b>GRAND TOTAL</b>			<b>15,650.34</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE945S07074	8.5% Kudg Transmission Ltd **	CRISIL AAA	117	1,174.96	11.78%
INE14807GE6	8.75% Indiabulls Housing Finance Limited **	CARE AA	135,000	1,110.37	11.14%
INE191H07201	10.75% PVR Limited **	CRISIL AA	88	912.09	9.15%
INE070B08040	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	86	870.23	8.73%
INE540P07202	8.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	74	729.48	7.32%
INE669E08284	8.04% Vodafone Idea Limited **	CARE BB-	150	446.61	4.48%
INE081A08181	2% Tata Steel Limited **	CARE AA	26	425.60	4.27%
INE105N07100	8.28% Oriental Nagpur Betul Highway Limited **	CRISIL AAA	410	411.77	4.13%
INE85P07079	11.5% Gateway Disiparks Limited **	FITCH AA-	34	344.04	3.45%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	28	283.06	2.84%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	17	170.96	1.71%
INE296N08022	8% Walkhan Renewable Energy Limited **	CARE AA(CE)	13	130.45	1.31%
INE414G07CM0	8.75% Multroof Finance Limited **	CRISIL AA	2,000	20.02	0.20%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	120	1,344.64	13.48%
INES87O07271	Alicco Capital India Limited **	FITCH D	122	174.02	1.75%
	<b>Subtotal</b>			<b>8,548.30</b>	<b>85.74%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE321N07053	KKR India Financial Services Private Limited **	CRISIL AA	7	1,155.45	11.59%
	<b>Subtotal</b>			<b>1,155.45</b>	<b>11.59%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>9,703.75</b>	<b>97.33%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			22.83	0.23%
	<b>Total</b>			<b>22.83</b>	<b>0.23%</b>
	<b>Net Current Assets</b>			<b>245.08</b>	<b>2.44%</b>
	<b>GRAND TOTAL</b>			<b>9,971.66</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN3120110041	8.64% State Government Securities	SOVEREIGN	2,500,000	2,597.38	22.42%
IN1020110038	8.6% State Government Securities	SOVEREIGN	220,000	228.41	1.97%
IN3120110025	8.59% State Government Securities	SOVEREIGN	215,000	223.01	1.93%
<b>Non Convertible Debentures</b>					
INE134E0GQ43	8.2% Power Finance Corporation Limited **	CRISIL AAA	131	1,354.91	11.70%
INE448L08342	8.12% Nabha Power Limited **	ICRA AAA(CE)	105	1,068.57	9.22%
INE14807V8	8.4% Indiabulls Housing Finance Limited **	CRISIL AA	120	1,013.10	8.75%
INE556F0LJF7	8.5% Small Industries Dev Bank of India **	CARE AAA	43	442.20	3.82%
INE115A07ND4	8.8% LIC Housing Finance Limited **	CARE AAA	38	385.55	3.34%
INE020B08A55	7.7% REC Limited **	CRISIL AAA	33	334.46	2.89%
INE020B08AR7	7.6% REC Limited **	CRISIL AAA	31	313.73	2.71%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	18	183.63	1.59%
INE752E07JG5	8.25% Power Grid Corporation of India Limited **	CRISIL AAA	12	153.92	1.33%
INE134E08DQ6	8.61% Power Finance Corporation Limited **	CRISIL AAA	1	10.40	0.09%
<b>Zero Coupon Bonds</b>					
INE75607BX9	HDB Financial Services Limited **	CRISIL AAA	127	1,505.87	13.00%
INE001A07OW2	Housing Development Finance Corporation Limited **	CRISIL AAA	10	1,387.22	11.98%
Subtotal				11,203.36	96.74%
<b>(b) Privately placed / Unlisted</b>				NIL	NIL
Subtotal				NIL	NIL
<b>(c) Securitised Debt</b>				NIL	NIL
Subtotal				NIL	NIL
<b>Total</b>				11,203.36	96.74%
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
Reverse Repo				23.00	0.20%
<b>Total</b>				23.00	0.20%
<b>Net Current Assets</b>				357.74	3.86%
<b>GRAND TOTAL</b>				11,584.10	100.00%

\*\* Non Traded Securities/Illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3120110041	8.64% State Government Securities	SOVEREIGN	4,000,000	4,155.80	11.70%
IN3120110025	8.59% State Government Securities	SOVEREIGN	500,000	518.63	1.46%
IN1020110038	8.6% State Government Securities	SOVEREIGN	320,000	332.23	0.94%
	<b>Non Convertible Debentures</b>				
INE556F0LJF7	8.5% Small Industries Dev Bank of India **	CARE AAA	381	3,712.40	10.45%
INE261F08956	7.4% National Bank For Agriculture and Rural Development **	CRISIL AAA	381	3,651.18	10.28%
INE134E08GA3	9.2% Power Finance Corporation Limited **	CRISIL AAA	350	3,619.99	10.19%
INE020B09AW7	7.73% REC Limited **	CRISIL AAA	250	2,537.64	7.14%
INE750J7BY7	8.81% HDB Financial Services Limited **	CRISIL AAA	235	2,406.04	6.77%
INE053F08HR2	9.57% Indian Railway Finance Corporation Limited **	CRISIL AAA	164	1,709.28	4.81%
INE115A07NQ4	8.8% LIC Housing Finance Limited **	CARE AAA	152	1,546.21	4.35%
INE020B08AS5	7.7% REC Limited **	CRISIL AAA	114	1,155.42	3.25%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	34	346.86	0.98%
	<b>Zero Coupon Bonds</b>				
INE916D7PR6	Kotak Mahindra Prime Limited **	CRISIL AAA	340	4,025.66	11.33%
INE756J7BX9	HDB Financial Services Limited **	CRISIL AAA	123	1,458.44	4.11%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	122	1,446.38	4.07%
INE66A07PN1	Sundaram Finance Limited **	ICRA AAA	70	642.62	1.81%
INE001A07OW2	Housing Development Finance Corporation Limited **	CRISIL AAA	4	54.88	1.56%
	<b>Subtotal</b>			<b>33,819.67</b>	<b>95.20%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>33,819.67</b>	<b>95.20%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	730	694.48	1.95%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			2.98	0.01%
	<b>Total</b>			<b>697.47</b>	<b>1.96%</b>
	<b>Net Current Assets</b>			<b>1,010.11</b>	<b>2.94%</b>
	<b>GRAND TOTAL</b>			<b>35,527.25</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	Government Securities				
IN0020150044	8.13% Government of India	SOVEREIGN	26,694,200	30,841.41	40.46%
IN0020140078	8.17% Government of India	SOVEREIGN	22,380,000	25,900.62	33.98%
IN0020160068	7.06% Government of India	SOVEREIGN	13,700,000	14,138.35	18.55%
	<b>Subtotal</b>			<b>70,860.38</b>	<b>92.99%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitized Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>70,860.38</b>	<b>92.99%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			5,203.93	6.83%
	Triparty Repo			1,989.75	2.62%
	<b>Total</b>			<b>7,203.68</b>	<b>9.45%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.56	0.00%
	<b>Total</b>			<b>0.56</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>(1,854.28)</b>	<b>-2.44%</b>
	<b>GRAND TOTAL</b>			<b>76,230.34</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3120110041	8.64% State Government Securities	SOVEREIGN	1,500,000	1,558.43	15.81%
IN1520110017	8.68% State Government Securities	SOVEREIGN	190,000	197.12	2.00%
IN1020110038	8.6% State Government Securities	SOVEREIGN	110,000	114.21	1.16%
	<b>Non Convertible Debentures</b>				
INE566F0LJF7	8.5% Small Industries Dev Bank of India **	CARE AAA	100	1,028.37	10.43%
INE020B08AW7	7.73% REC Limited **	CRISIL AAA	100	1,015.05	10.30%
INE053F07AK6	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	98	995.20	10.10%
INE134E09GA3	9.2% Power Finance Corporation Limited **	CRISIL AAA	95	962.57	9.97%
INE75070BY7	8.81% HDB Financial Services Limited **	CRISIL AAA	82	839.55	8.52%
INE115A07NQ4	8.8% LIC Housing Finance Limited **	CARE AAA	20	203.45	2.06%
	<b>Zero Coupon Bonds</b>				
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	76	901.03	9.14%
INE916DA7PR6	Kotak Mahindra Prime Limited **	CRISIL AAA	30	355.21	3.60%
	<b>Subtotal</b>			<b>9,199.19</b>	<b>93.09%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D088B1	8.25% Tata Sons Private Ltd **	CRISIL AAA	100	1,006.78	10.22%
	<b>Subtotal</b>			<b>1,006.78</b>	<b>10.22%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>9,199.97</b>	<b>93.31%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE239A168T1	Axis Bank Limited **	CRISIL A1+	310	294.92	2.99%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			10.01	0.10%
	<b>Total</b>			<b>304.93</b>	<b>3.09%</b>
	<b>Net Current Assets</b>			<b>353.15</b>	<b>3.60%</b>
	<b>GRAND TOTAL</b>			<b>9,855.05</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN3120110041	8.64% State Government Securities	SOVEREIGN	2,000,000	2,077.90	14.71%
IN1620100066	8.38% State Government Securities	SOVEREIGN	200,000	205.83	1.46%
IN1520110017	8.68% State Government Securities	SOVEREIGN	110,000	114.12	0.81%
IN1020110038	8.6% State Government Securities	SOVEREIGN	70,000	72.68	0.51%
	<b>Non Convertible Debentures</b>				
INE020B08A55	7.7% REC Limited **	CRISIL AAA	136	1,378.39	9.76%
INE556F0BJF7	8.5% Small Industries Dev Bank of India **	CARE AAA	133	1,367.73	9.68%
INE75907BY7	8.81% HDB Financial Services Limited **	CRISIL AAA	133	1,361.71	9.64%
INE13ME05GA3	9.2% Power Finance Corporation Limited **	CRISIL AAA	130	1,344.57	9.52%
INE053F09HR2	9.57% Indian Railway Finance Corporation Limited **	CRISIL AAA	86	896.33	6.34%
INE001A07OO9	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	5	510.59	3.61%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	22	224.44	1.59%
	<b>Zero Coupon Bonds</b>				
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	133	1,576.79	11.16%
INE660A07PN1	Sundaram Finance Limited **	ICRA AAA	153	1,404.58	9.94%
INE916DA7PR6	Kotak Mahindra Prime Limited **	CRISIL AAA	45	532.81	3.77%
	<b>Subtotal</b>			<b>13,068.47</b>	<b>92.50%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>13,068.47</b>	<b>92.50%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	620	589.84	4.17%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			10.19	0.07%
	<b>Total</b>			<b>600.03</b>	<b>4.24%</b>
	<b>Net Current Assets</b>			<b>459.54</b>	<b>3.26%</b>
	<b>GRAND TOTAL</b>			<b>14,128.04</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illicit Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE540P07293	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	166	1,636.93	12.55%
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	130	1,315.46	10.08%
INE191H07201	10.75% PVR Limited **	CRISIL AA	120	1,243.76	9.53%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	119	1,193.74	9.15%
INE148I07GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	140,000	1,153.96	8.84%
INE298N08022	8% Waluhan Renewable Energy Limited **	CARE AA(CE)	66	662.28	5.08%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	47	475.58	3.64%
INE669E08284	8.04% Vodafone Idea Limited **#	CARE BB-	123	366.22	2.81%
INE943S07074	8.5% Kudgi Transmission Ltd **	CRISIL AAA	23	230.56	1.77%
INE201P07169	9.68% G R Infra Projects Limited **	CRISIL AA-	19	190.98	1.46%
INE148I07JN3	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	20	162.06	1.24%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	140	1,568.75	12.02%
INE587C07271	Alicia Capital India Limited **#	FITCH D	155	221.00	1.69%
	<b>Subtotal</b>			<b>10,421.79</b>	<b>79.86%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE018E08060	8.65% SBI Cards & Payment Services Limited **	CRISIL AAA	165	1,700.21	13.03%
	<b>Subtotal</b>			<b>1,700.21</b>	<b>13.03%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>12,122.00</b>	<b>92.89%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			651.29	4.99%
	<b>Total</b>			<b>651.29</b>	<b>4.99%</b>
	<b>Net Current Assets</b>			<b>274.98</b>	<b>2.12%</b>
	<b>GRAND TOTAL</b>			<b>13,048.27</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1620100066	8.38% State Government Securities	SOVEREIGN	1,300,000	1,337.90	16.97%
IN1020110038	8.6% State Government Securities	SOVEREIGN	250,000	259.56	3.29%
	<b>Non Convertible Debentures</b>				
INE110L07070	8.32% Reliance Jio Infocomm Limited **	CRISIL AAA	88	888.08	11.39%
INE001A07009	8.75% Housing Development Finance Corporation Limited **	CRISIL AAA	4	612.71	7.77%
INE445L08342	8.12% Nabhya Power Limited **	ICRA AAA(CE)	60	610.61	7.74%
INE572E09361	8.47% PNB Housing Finance Limited **	CARE AA+	58	564.28	7.16%
INE059F07AK6	7.65% Indian Railway Finance Corporation Limited **	CRISIL AAA	52	528.07	6.70%
INE750J07BY7	8.81% HDF Financial Services Limited **	CRISIL AAA	50	511.92	6.49%
INE556F08JF7	8.5% Small Industries Dev Bank of India **	CARE AAA	27	277.66	3.52%
INE134E08J8	7.73% Power Finance Corporation Limited **	CRISIL AAA	27	273.87	3.47%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	26	265.25	3.36%
INE916D47PR6	Zero Coupon Bonds Kotak Mahindra Prime Limited **	CRISIL AAA	75	888.01	11.28%
INE115A07MX2	LIC Housing Finance Limited **	CRISIL AAA	27	320.10	4.06%
	<b>Subtotal</b>			<b>7,348.02</b>	<b>93.18%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>7,348.02</b>	<b>93.18%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE239A168T1	Axis Bank Limited **	CRISIL A1+	230	218.81	2.77%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			<b>22.83</b>	<b>0.29%</b>
	<b>Total</b>			<b>241.64</b>	<b>3.06%</b>
	<b>Net Current Assets</b>			<b>295.66</b>	<b>3.76%</b>
	<b>GRAND TOTAL</b>			<b>7,885.32</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2820110046	8.54% State Government Securities	SOVEREIGN	1,000,000	1,037.16	17.76%
IN3120110041	8.64% State Government Securities	SOVEREIGN	200,000	207.79	3.56%
	<b>Non Convertible Debentures</b>				
INE261F09AL1	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	62	637.44	10.92%
INE110L07070	8.32% Reliance Jio Infocomm Limited **	CRISIL AAA	62	632.74	10.84%
INE027E07691	8.92% L&T Finance Limited **	CARE AAA	50	509.55	8.73%
INE14807V8	8.4% Indiabulls Housing Finance Limited **	CRISIL AA	58	489.66	8.39%
INE941D07125	10.4% Sikka Ports and Terminals Limited **	CRISIL AAA	45	467.26	8.00%
INE440L08342	8.12% Mahindra Power Limited **	ICRA AA+(CE)	45	457.96	7.84%
INE572E09361	8.47% PNB Housing Finance Limited **	CARE AA+	42	408.62	7.00%
INE020B08591	9.48% REC Limited **	CRISIL AAA	9	93.57	1.60%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	9	91.82	1.57%
INE556F08JF7	8.5% Small Industries Dev Bank of India **	CARE AAA	4	41.13	0.70%
INE556F08LH5	8.4% Small Industries Dev Bank of India **	CARE AAA	3	30.88	0.53%
INE134E08DR4	9.36% Power Finance Corporation Limited **	CRISIL AAA	2	20.76	0.36%
INE110L07120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	1	10.26	0.18%
	<b>Zero Coupon Bonds</b>				
INE916DA7PR8	Kotak Mahindra Prime Limited **	CRISIL AAA	10	118.40	2.03%
	<b>Subtotal</b>			<b>5,255.00</b>	<b>90.01%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,255.00</b>	<b>90.01%</b>
	<b>Money Market Instruments</b>				
	<b>Certificate of Deposit</b>				
INE238A168T1	Axis Bank Limited **	CRISIL A1+	250	237.94	4.07%
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			60.12	1.03%
	<b>Total</b>			<b>297.96</b>	<b>5.10%</b>
	<b>Net Current Assets</b>			<b>285.67</b>	<b>4.89%</b>
	<b>GRAND TOTAL</b>			<b>5,838.63</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Government Securities</b>					
IN3120110058	8.6% State Government Securities	SOVEREIGN	9,000,000	9,355.78	5.18%
IN3620110020	8.65% State Government Securities	SOVEREIGN	5,000,000	5,193.58	2.87%
IN3420110048	8.6% State Government Securities	SOVEREIGN	4,567,500	4,736.43	2.62%
IN3720110011	8.52% State Government Securities	SOVEREIGN	4,454,500	4,629.12	2.56%
IN2620110061	8.51% State Government Securities	SOVEREIGN	4,051,700	4,209.48	2.33%
IN1020110038	8.6% State Government Securities	SOVEREIGN	2,500,000	2,595.58	1.44%
IN3420110014	8.36% State Government Securities	SOVEREIGN	2,000,000	2,059.55	1.14%
IN1020110053	8.56% State Government Securities	SOVEREIGN	1,500,000	1,559.97	0.86%
IN3120110041	8.64% State Government Securities	SOVEREIGN	800,000	831.16	0.46%
IN2220110018	8.6% State Government Securities	SOVEREIGN	500,000	519.81	0.29%
IN1020110046	8.66% State Government Securities	SOVEREIGN	462,000	479.99	0.27%
<b>Non Convertible Debentures</b>					
INE110L7120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	1,821	18,677.87	10.34%
INE027E07709	8.96% L&T Finance Limited **	CARE AAA	1,773	18,060.66	10.01%
INE134E08H4	7.5% Power Finance Corporation Limited **	CRISIL AAA	1,735	17,594.13	9.74%
INE941D07125	10.4% Sikka Ports and Terminals Limited **	CRISIL AAA	1,550	16,094.38	8.91%
INE445L08342	8.12% Nabha Power Limited **	ICRA AAA(CE)	1,290	13,128.16	7.26%
INE14807V18	8.4% Indiabulls Housing Finance Limited **	CRISIL AA	1,232	10,401.15	5.76%
INE261F08AL1	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	419	4,307.83	2.38%
INE445L08334	8.12% Nabha Power Limited **	ICRA AAA(CE)	350	3,554.22	1.97%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	177	1,805.73	1.00%
INE110L07070	8.32% Reliance Jio Infocomm Limited **	CRISIL AAA	176	1,796.17	0.99%
INE020B08AS5	7.7% REC Limited **	CRISIL AAA	100	1,013.52	0.56%
INE556F08JF7	8.5% Small Industries Dev Bank of India **	CARE AAA	82	843.26	0.47%
INE134E08GA3	9.2% Power Finance Corporation Limited **	CRISIL AAA	4	41.37	0.02%
<b>Zero Coupon Bonds</b>					
INE860H07GG5	Aditya Birla Finance Limited **	ICRA AAA	1,450	16,696.07	9.24%
<b>Subtotal</b>				<b>169,214.77</b>	<b>88.67%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Non Convertible Debentures</b>					
INE018E08102	8.1% SBI Cards & Payment Services Limited **	CRISIL AAA	1,100	11,053.25	6.12%
<b>Subtotal</b>				<b>11,053.25</b>	<b>6.12%</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>171,268.02</b>	<b>94.79%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>				<b>458.81</b>	<b>0.25%</b>
<b>Total</b>				<b>458.81</b>	<b>0.25%</b>
<b>Net Current Assets</b>				<b>8,977.51</b>	<b>4.96%</b>
<b>GRAND TOTAL</b>				<b>180,784.34</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2820110046	8.54% State Government Securities	SOVEREIGN	1,935,900	2,007.84	12.70%
IN2720160034	7.5% State Government Securities	SOVEREIGN	500,000	512.84	3.25%
IN2820160173	7.52% State Government Securities	SOVEREIGN	500,000	512.76	3.24%
IN1520110017	8.65% State Government Securities	SOVEREIGN	200,000	207.49	1.31%
	<b>Non Convertible Debentures</b>				
INE027E07709	8.95% L&T Finance Limited **	CARE AAA	155	1,581.53	10.01%
INE110L07070	8.32% Reliance Jio Infocomm Limited **	CRISIL AAA	150	1,530.82	9.69%
INE134E08H4	7.5% Power Finance Corporation Limited **	CRISIL AAA	150	1,521.11	9.62%
INE941D07125	10.4% Sika Ports and Terminals Limited **	CRISIL AAA	133	1,381.00	8.74%
INE445L08334	8.12% Nabhla Power Limited **	ICRA AAA(CE)	130	1,320.14	8.35%
INE148I07V8	8.4% Indiabulls Housing Finance Limited **	CRISIL AA	150	1,266.37	8.01%
INE261F08A1	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	94	966.43	6.12%
INE110L07120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	36	369.25	2.34%
INE020B08591	8.46% REC Limited **	CRISIL AAA	6	62.38	0.39%
INE134E08D06	9.61% Power Finance Corporation Limited **	CRISIL AAA	5	52.01	0.33%
	<b>Zero Coupon Bonds</b>				
INE860H07FW4	Aditya Birla Finance Limited **	FITCH AAA	140	1,616.06	10.23%
	<b>Subtotal</b>			<b>14,908.03</b>	<b>94.33%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitized Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>14,908.03</b>	<b>94.33%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			136.88	0.87%
	<b>Total</b>			136.88	0.87%
	<b>Net Current Assets</b>			759.12	4.80%
	<b>GRAND TOTAL</b>			<b>15,804.03</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE540P07233	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	72	709.99	10.31%
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	68	688.09	9.99%
INE191H07201	10.75% PVR Limited **	CRISIL AA	65	673.70	9.78%
INE081A08181	2% Tata Steel Limited **	CARE AA	41	671.14	9.74%
INE414G07C3M0	8.75% Multiboot Finance Limited **	CRISIL AA	65,000	650.69	9.45%
INE14807GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	73,000	601.71	8.74%
INE201P07169	9.68% G R Infra Projects Limited **	CRISIL AA-	53	532.74	7.74%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	28	283.32	4.11%
INE696E03284	8.04% Vodafone Idea Limited **#	CARE BB-	79	232.24	3.37%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	18	181.97	2.64%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	12	120.67	1.75%
INE296N09022	8% Waluhan Renewable Energy Limited **	CARE AA(CE)	7	70.24	1.02%
INE548V07047	8.66% Nuvoco Vistas Corporation Limited **	CRISIL AA	5	50.72	0.74%
INE721A07N9	8.1% Shriram Transport Finance Company Limited **	CRISIL AA+	3,000	29.88	0.43%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	70	784.38	11.39%
INE587O07271	Alicco Capital India Limited **#	FITCH D	13	18.54	0.27%
	<b>Subtotal</b>			<b>6,360.03</b>	<b>91.47%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE018E08060	9.65% SBI Cards & Payment Services Limited **	CRISIL AAA	35	360.65	5.24%
	<b>Subtotal</b>			<b>360.65</b>	<b>5.24%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>6,660.67</b>	<b>96.71%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			54.95	0.80%
	<b>Total</b>			<b>54.95</b>	<b>0.80%</b>
	<b>Net Current Assets</b>			<b>171.71</b>	<b>2.49%</b>
	<b>GRAND TOTAL</b>			<b>6,887.33</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE140A07476	9.7% Piramal Enterprises Limited **	ICRA AA	177	1,755.53	9.86%
INE540P07202	9.75% U.P. Power Corporation Limited **	CRISIL A+(CE)	174	1,715.27	9.63%
INE205A07147	9.5% Vedanta Limited **	CRISIL AA	167	1,675.25	9.41%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	166	1,669.33	9.37%
INE694L07123	9.23% Talwandi Sabo Power Limited **	CRISIL A+(CE)	162	1,628.72	9.14%
INE14807GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	189,000	1,557.85	8.75%
INE126A07251	8.25% EID Parry India Limited **	CRISIL AA-	132	1,311.67	7.36%
INE01HV07031	11.5% Vivint Capital Private Limited **	ICRA A-	150	1,126.58	6.33%
INE721A07NV9	9.1% Shreeam Transport Finance Company Limited **	CRISIL AA-	80,000	796.89	4.47%
INE852F07079	11.5% Gateway Disiriparks Limited **	FITCH AA-	60	607.12	3.41%
INE110L07120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	40	410.27	2.30%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	38,000	380.41	2.14%
INE205A07154	9.18% Vedanta Limited **	CRISIL AA	12	121.37	0.69%
INE941007125	10.4% Sika Ports and Terminals Limited **	CRISIL AAA	6	62.30	0.35%
INE201P07144	9.68% G R Infra Projects Limited **	CRISIL AA-	6	60.32	0.34%
INE548V07047	9.66% Nuvoco Vistas Corporation Limited **	CRISIL AA	4	40.57	0.23%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	160	1,792.86	10.07%
	<b>Subtotal</b>			<b>16,712.31</b>	<b>93.84%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>16,712.31</b>	<b>93.84%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			536.20	2.95%
	<b>Total</b>			<b>536.20</b>	<b>2.95%</b>
	<b>Net Current Assets</b>			<b>572.42</b>	<b>3.21%</b>
	<b>GRAND TOTAL</b>			<b>17,810.93</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1020110079	8.9% State Government Securities	SOVEREIGN	1,900,000	1,990.47	20.86%
	<b>Non Convertible Debentures</b>				
INE75607CC1	8.82% HDB Financial Services Limited **	CRISIL AAA	98	1,006.32	10.54%
INE556F08JH3	8.4% Small Industries Dev Bank of India **	CARE AAA	97	998.54	10.40%
INE134E0NLDJ	7.47% Power Finance Corporation Limited **	CRISIL AAA	97	984.01	10.31%
INE261F08AL1	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	95	976.72	10.23%
INE514E08AG6	9.38% Export Import Bank of India **	CRISIL AAA	92	964.67	10.11%
INE752E07M29	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	92	949.58	9.95%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	8	81.62	0.86%
	<b>Zero Coupon Bonds</b>				
INE660A07PUG	Sundaram Finance Limited **	CRISIL AAA	90	1,047.05	10.97%
INE860H07GD2	Aditya Birla Finance Limited **	ICRA AAA	20	231.02	2.42%
	<b>Subtotal</b>			<b>9,230.00</b>	<b>96.71%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>9,230.00</b>	<b>96.71%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			1.68	0.02%
	<b>Total</b>			<b>1.68</b>	<b>0.02%</b>
	<b>Net Current Assets</b>			<b>312.11</b>	<b>3.27%</b>
	<b>GRAND TOTAL</b>			<b>9,543.79</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1020110079	8.9% State Government Securities	SOVEREIGN	600,000	628.57	13.27%
IN1320110019	8.89% State Government Securities	SOVEREIGN	500,000	523.80	11.06%
	<b>Non Convertible Debentures</b>				
INE110L07120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	57	584.64	12.34%
INE027E07709	8.95% L&T Finance Limited **	CARE AAA	46	499.97	10.56%
INE941D07125	10.4% Sikka Ports and Terminals Limited **	CRISIL AAA	46	477.64	10.08%
INE14807GE8	8.75% Indiabulls Housing Finance Limited **	CARE AA	55,000	452.37	9.55%
INE75907CC1	8.82% HDB Financial Services Limited **	CRISIL AAA	30	308.06	6.50%
INE261F08AL1	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	24	246.75	5.21%
INE134E08IM4	7.4% Power Finance Corporation Limited **	CRISIL AAA	20	202.77	4.28%
INE020B08BM4	8.15% REC Limited **	CRISIL AAA	4	40.81	0.86%
	<b>Zero Coupon Bonds</b>				
INE860H07GDZ	Ashya Birla Finance Limited **	ICRA AAA	47	542.90	11.46%
	<b>Subtotal</b>			<b>4,508.28</b>	<b>95.17%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,508.28</b>	<b>95.17%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			1.28	0.03%
	<b>Total</b>			<b>1.28</b>	<b>0.03%</b>
	<b>Net Current Assets</b>			<b>226.70</b>	<b>4.80%</b>
	<b>GRAND TOTAL</b>			<b>4,738.26</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN152010074	8.65% State Government Securities	SOVEREIGN	413,700	432.08	19.18%
	<b>Non Convertible Debentures</b>				
INE514E09AG6	9.38% Export Import Bank of India **	CRISIL AAA	24	251.66	11.17%
INE110L07120	8.7% Reliance Jio Infocomm Limited **	CRISIL AAA	24	246.16	10.93%
INE75807CC1	8.82% HDB Financial Services Limited **	CRISIL AAA	22	225.91	10.03%
INE027E07709	8.95% L&T Finance Limited **	CARE AAA	20	204.07	9.06%
INE14807GE8	8.75% Indiabulls Housing Finance Limited **	CARE AA	24,000	197.40	8.76%
INE941D07125	10.4% Sikka Ports and Terminals Limited **	CRISIL AAA	19	197.29	8.76%
INE752E07M29	8.4% Power Grid Corporation of India Limited **	CRISIL AAA	10	103.21	4.58%
INE261F08AL1	8.39% National Bank For Agriculture and Rural Development **	CRISIL AAA	6	61.69	2.74%
INE020B08BN4	8.15% REC Limited **	CRISIL AAA	2	20.40	0.91%
	<b>Zero Coupon Bonds</b>				
INE860H07GD2	Aaditya Birla Finance Limited **	ICRA AAA	15	173.27	7.89%
	<b>Subtotal</b>			<b>2,113.13</b>	<b>93.81%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,113.13</b>	<b>93.81%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			33.52	1.49%
	<b>Total</b>			<b>33.52</b>	<b>1.49%</b>
	<b>Net Current Assets</b>			<b>106.08</b>	<b>4.70%</b>
	<b>GRAND TOTAL</b>			<b>2,252.73</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150314	8.39% State Government Securities	SOVEREIGN	3,300,000	3,444.45	22.58%
IN1620110073	8.88% State Government Securities	SOVEREIGN	220,000	232.45	1.52%
IN1620150145	8.21% State Government Securities	SOVEREIGN	120,000	124.86	0.82%
	<b>Non Convertible Debentures</b>				
INE018A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	130	1,336.10	8.76%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	115	1,186.99	7.78%
INE031A08657	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	110	1,138.13	7.46%
INE020B08922	8.27% REC Limited **	CARE AAA	100	1,029.27	6.75%
INE027E07659	8.65% L&T Finance Limited **	CARE AAA	83	846.46	5.55%
INE020B088F0	8.45% REC Limited **	CRISIL AAA	55	569.63	3.73%
INE759E07897	9.48% L&T Finance Limited **	CARE AAA	54	559.73	3.67%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	41	422.00	2.77%
INE031A08640	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	34	352.62	2.31%
INE115A07NS0	8.66% LIC Housing Finance Limited **	CRISIL AAA	8	82.25	0.54%
INE906B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	2	20.32	0.13%
	<b>Zero Coupon Bonds</b>				
INE860H07GE0	Aditya Birla Finance Limited **	ICRA AAA	90	1,043.94	6.84%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	66	751.07	4.92%
INE756I07C18	HDB Financial Services Limited **	CRISIL AAA	20	232.64	1.53%
	<b>Subtotal</b>			<b>13,373.13</b>	<b>87.66%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D08790	8.25% Tata Sons Private Ltd **	CRISIL AAA	100	1,008.81	6.61%
	<b>Subtotal</b>			<b>1,008.81</b>	<b>6.61%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>14,381.94</b>	<b>94.27%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			139.30	0.91%
	<b>Total</b>			<b>139.30</b>	<b>0.91%</b>
	<b>Net Current Assets</b>			<b>733.07</b>	<b>4.82%</b>
	<b>GRAND TOTAL</b>			<b>15,254.31</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1620150145	8.21% State Government Securities	SOVEREIGN	2,500,000	2,601.28	18.56%
IN2920150314	8.39% State Government Securities	SOVEREIGN	1,500,000	1,565.66	11.17%
	<b>Non Convertible Debentures</b>				
INE020B0AF2	7.46% REC Limited **	CRISIL AAA	146	1,470.77	10.50%
INE020A0876	8.3% Reliance Industries Limited **	CRISIL AAA	117	1,207.64	8.62%
INE261F08A7	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	90	936.24	6.88%
INE027E07659	8.65% L&T Finance Limited **	CARE AAA	69	703.70	5.02%
INE037A08640	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	58	601.87	4.30%
INE134E08JW1	8.19% Power Finance Corporation Limited	CRISIL AAA	63	545.51	3.99%
INE759E07987	8.48% L&T Finance Limited **	CARE AAA	52	539.00	3.85%
INE134E08GT3	8.55% Power Finance Corporation Limited **	CRISIL AAA	21	217.15	1.55%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	10	103.27	0.74%
INE752E07DD2	7.2% Power Grid Corporation of India Limited **	CRISIL AAA	8	81.38	0.58%
INE06807FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	4	40.63	0.29%
	<b>Zero Coupon Bonds</b>				
INE860H07GED	Aditya Birla Finance Limited **	ICRA AAA	80	927.95	6.62%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	50	577.75	4.12%
INE79607C38	HDF Financial Services Limited **	CRISIL AAA	10	116.30	0.83%
	<b>Subtotal</b>			<b>12,236.12</b>	<b>87.32%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D08782	8.25% Tata Sons Private Ltd **	CRISIL AAA	94	948.28	6.77%
	<b>Subtotal</b>			<b>948.28</b>	<b>6.77%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>13,184.40</b>	<b>94.09%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			266.83	1.90%
	<b>Total</b>			<b>266.83</b>	<b>1.90%</b>
	<b>Net Current Assets</b>			<b>560.59</b>	<b>4.01%</b>
	<b>GRAND TOTAL</b>			<b>14,011.82</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	100	1,011.89	11.04%
INE540P07293	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	100	986.10	10.75%
INE081A08181	2% Tata Steel Limited **	CARE AA	56	916.67	10.00%
INE201P07168	9.65% G R Infra Projects Limited **	CRISIL AA-	89	894.60	9.76%
INE14807GFS	8.9% Indiabulls Housing Finance Limited **	CARE AA	102,000	840.75	9.17%
INE191H07201	10.75% PVR Limited **	CRISIL AA	77	798.08	8.70%
INE01HV07031	11.5% Vivriti Capital Private Limited **	ICRA A-	100	751.05	8.19%
INE852P07079	11.5% Gateway Distriparks Limited **	FITCH AA-	42	424.99	4.63%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	39	391.22	4.27%
INE669E08284	8.04% Vodafone Idea Limited **#	CARE BB-	108	321.56	3.51%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	31	313.39	3.42%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	13	130.73	1.43%
INE296N06022	8% Waiwhan Renewable Energy Limited **	CARE AA(CE)	10	100.25	1.09%
INE414G07CND	8.75% Multroot Finance Limited **	CRISIL AA	3,000	30.00	0.33%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	51	571.47	6.23%
INE587O07271	Alco Capital India Limited **#	FITCH D	146	208.25	2.27%
	<b>Subtotal</b>			<b>8,681.13</b>	<b>94.79%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE403D08025	Bharti Telecom Limited **	CRISIL AA+	10	118.90	1.30%
	<b>Subtotal</b>			<b>118.90</b>	<b>1.30%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>8,810.03</b>	<b>96.09%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			155.45	1.70%
	<b>Total</b>			<b>155.45</b>	<b>1.70%</b>
	<b>Net Current Assets</b>			<b>204.16</b>	<b>2.21%</b>
	<b>GRAND TOTAL</b>			<b>9,169.64</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE062A01020	State Bank of India	Banks	1,250,000	3,787.50	6.15%
INE018A01030	Larsen & Toubro Limited	Construction Project	300,000	3,562.65	5.76%
INE090A01021	ICICI Bank Limited	Banks	700,000	3,480.75	5.65%
INE397D01024	Shanji Airtel Limited	Telecom - Services	550,000	2,879.25	4.67%
INE239A01034	Axis Bank Limited	Banks	400,000	2,759.25	4.53%
INE154A01026	ITC Limited	Consumer Non Durables	1,400,000	2,755.70	4.48%
INE878A01011	GE Power India Limited	Industrial Capital Goods	370,847	2,608.35	4.23%
INE878D01018	Orient Cement Limited	Cement	3,100,402	2,469.47	4.01%
INE040A01034	HDFC Bank Limited	Banks	205,000	2,414.18	3.92%
INE208A01029	Adkok Layland Limited	Auto	3,100,000	2,166.90	3.52%
INE028A01039	Bank of Baroda	Banks	2,800,000	2,136.40	3.47%
INE022Q01020	Indian Energy Exchange Limited	Finance	1,152,616	2,030.91	3.20%
INE293A01024	Bharat Electronics Limited	Industrial Capital Goods	2,500,000	1,848.75	3.00%
INE429H01029	Ashoka Buildcon Limited	Construction Project	2,000,524	1,807.47	2.93%
INE161A01038	NIFT Limited	Software	1,813,304	1,801.61	2.92%
INE117A01022	ABB India Limited	Industrial Capital Goods	147,092	1,743.04	2.83%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	500,000	1,730.75	2.81%
INE134E01011	Power Finance Corporation Limited	Finance	1,300,000	1,422.85	2.31%
INE081A01012	Tata Steel Limited	Ferrous Metals	350,000	1,336.13	2.17%
INE465A01026	Bharat Forge Limited	Industrial Products	300,000	1,306.20	2.12%
INE155A01022	Tata Motors Limited	Auto	1,000,000	1,289.50	2.09%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	300,000	1,279.05	2.08%
INE989A01024	Sanghi Movers Limited	Industrial Capital Goods	1,110,869	1,177.52	1.88%
INE368D01010	VRL Logistics Limited	Transportation	554,700	1,165.31	1.88%
INE152M01016	Triveni Turbine Limited	Industrial Capital Goods	1,186,109	1,127.99	1.83%
INE686A01026	ITD Cementation India Limited	Construction	2,057,103	1,099.52	1.78%
INE114A01011	Steel Authority of India Limited	Ferrous Metals	3,000,000	1,066.50	1.73%
INE759A01021	Mastek Limited	Software	249,441	1,011.48	1.64%
INE119A01028	Balsampur Chini Mills Limited	Consumer Non Durables	700,000	999.60	1.62%
INE121E01018	JSW Energy Limited	Power	1,502,487	860.93	1.40%
INE105A01035	Sundaram Clayton Limited	Auto Ancillaries	36,000	704.86	1.14%
INE349A01012	Birla Corporation Limited	Cement	88,817	615.10	1.00%
INE085A01013	Chambal Fertilizers & Chemicals Limited	Fertilisers	400,006	563.61	0.91%
INE976G01028	RBL Bank Limited	Banks	175,000	509.08	0.83%
INE522F01014	Coal India Limited	Minerals/Mining	300,000	505.20	0.82%
INE077Y01011	ABB Power Products and Systems India Limited	Industrial Capital Goods	29,418	314.77	0.51%
INE158A01026	Hero MotoCorp Limited	Auto	2,000	41.94	0.07%
	<b>Subtotal</b>			<b>60,415.12</b>	<b>98.85%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>60,415.12</b>	<b>98.85%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Triparty Repo</b>			2,463.47	4.00%
	<b>Total</b>			<b>2,463.47</b>	<b>4.00%</b>
	<b>Net Current Assets</b>			<b>(1,243.51)</b>	<b>-2.05%</b>
	<b>GRAND TOTAL</b>			<b>61,635.08</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1620150145	8.21% State Government Securities	SOVEREIGN	3,500,000	3,641.79	29.52%
IN1620110073	8.88% State Government Securities	SOVEREIGN	90,000	95.09	0.77%
	<b>Non Convertible Debentures</b>				
INE020B0872	8.44% REC Limited **	CRISIL AAA	100	1,031.90	8.36%
INE002A0876	8.3% Reliance Industries Limited **	CRISIL AAA	99	1,021.85	8.28%
INE031A08640	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	59	612.25	4.96%
INE027E07659	8.65% L&T Finance Limited **	CARE AAA	48	489.53	3.97%
INE906B07FG1	7.6% National Highways Auth. Of Ind **	CRISIL AAA	43	441.45	3.58%
INE756E07997	9.48% L&T Finance Limited **	CARE AAA	36	373.15	3.02%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	35	362.48	2.94%
INE134E08N2	7.27% Power Finance Corporation Limited **	CRISIL AAA	21	212.85	1.73%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	12	124.15	1.01%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	8	82.62	0.67%
INE115A07NS0	8.66% LIC Housing Finance Limited **	CRISIL AAA	5	51.40	0.42%
INE752E07OD2	7.2% Power Grid Corporation of India Limited **	CRISIL AAA	4	40.69	0.33%
	<b>Zero Coupon Bonds</b>				
INE860H07GE0	Aditya Birla Finance Limited **	ICRA AAA	100	1,159.93	9.40%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	85	952.17	7.96%
	<b>Subtotal</b>			<b>10,723.31</b>	<b>86.92%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D08782	8.25% Tata Sons Private Ltd **	CRISIL AAA	95	958.37	7.77%
	<b>Subtotal</b>			<b>958.37</b>	<b>7.77%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>11,681.68</b>	<b>94.69%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			124.04	1.01%
	<b>Total</b>			<b>124.04</b>	<b>1.01%</b>
	<b>Net Current Assets</b>			<b>530.64</b>	<b>4.30%</b>
	<b>GRAND TOTAL</b>			<b>12,335.36</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150314	8.39% State Government Securities	SOVEREIGN	810,000	845.46	28.46%
IN1620110073	8.88% State Government Securities	SOVEREIGN	60,000	63.39	2.13%
	<b>Non Convertible Debentures</b>				
INE134E0G0T3	8.55% Power Finance Corporation Limited **	CRISIL AAA	30	310.21	10.44%
INE75E07907	8.48% LIT Finance Limited **	CARE AAA	22	228.04	7.88%
INE261F08A7	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	21	218.46	7.35%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	20	208.43	6.95%
INE031A08640	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	15	155.66	5.24%
INE90807FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	6	61.60	2.07%
INE020B08AF2	7.46% REC Limited **	CRISIL AAA	5	50.72	1.71%
INE75E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	3	31.04	1.04%
INE75E07OD2	7.2% Power Grid Corporation of India Limited **	CRISIL AAA	1	10.17	0.34%
	<b>Zero Coupon Bonds</b>				
INE860H07GE0	Aditya Birla Finance Limited **	ICRA AAA	26	301.58	10.15%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	10	115.55	3.89%
	<b>Subtotal</b>			<b>2,598.31</b>	<b>87.45%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D08790	8.25% Tata Sons Private Ltd **	CRISIL AAA	13	131.15	4.41%
INE895D08782	8.25% Tata Sons Private Ltd **	CRISIL AAA	6	60.53	2.04%
	<b>Subtotal</b>			<b>191.68</b>	<b>6.45%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,789.99</b>	<b>93.90%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			75.08	2.53%
	<b>Total</b>			<b>75.08</b>	<b>2.53%</b>
	<b>Net Current Assets</b>			<b>105.51</b>	<b>3.57%</b>
	<b>GRAND TOTAL</b>			<b>2,970.58</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illicit Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1520110132	8.99% State Government Securities	SOVEREIGN	3,900,000	4,135.73	17.31%
IN2220160179	7.38% State Government Securities	SOVEREIGN	2,000,000	2,047.40	8.57%
IN2220110109	8.76% State Government Securities	SOVEREIGN	300,000	316.47	1.32%
IN020150273	8.49% State Government Securities	SOVEREIGN	200,000	209.16	0.89%
IN1620110073	8.88% State Government Securities	SOVEREIGN	130,000	137.35	0.57%
	<b>Non Convertible Debentures</b>				
INE261F08BIS	7.9% National Bank For Agriculture and Rural Development **	CRISIL AAA	253	2,603.47	10.90%
INE020908BD5	8.83% REC Limited **	CRISIL AAA	240	2,488.69	10.42%
INE75E07897	8.48% L&T Finance Limited **	CARE AAA	200	2,073.07	8.68%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	190	1,961.12	8.21%
INE031A08657	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	120	1,241.59	5.20%
INE134E08JW1	8.18% Power Finance Corporation Limited **	CRISIL AAA	37	380.83	1.59%
INE134E08N2	7.27% Power Finance Corporation Limited **	CRISIL AAA	16	162.17	0.68%
INE01A07853	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	12	123.93	0.52%
	<b>Zero Coupon Bonds</b>				
INE860H07GED	Aditya Birla Finance Limited **	ICRA AAA	204	2,366.26	9.91%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	90	1,039.94	4.35%
INE79607C38	HDF Financial Services Limited **	CRISIL AAA	30	348.96	1.46%
	<b>Subtotal</b>			<b>21,636.14</b>	<b>90.57%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Non Convertible Debentures</b>				
INE895D08782	8.25% Tata Sons Private Ltd **	CRISIL AAA	90	504.41	2.11%
INE895D08790	8.25% Tata Sons Private Ltd **	CRISIL AAA	37	373.26	1.56%
	<b>Subtotal</b>			<b>877.67</b>	<b>3.67%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>22,513.81</b>	<b>94.24%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			459.80	1.92%
	<b>Total</b>			<b>459.80</b>	<b>1.92%</b>
	<b>Net Current Assets</b>			<b>914.24</b>	<b>3.84%</b>
	<b>GRAND TOTAL</b>			<b>23,887.95</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE201P07169	9.68% G R Infra Projects Limited **	CRISIL AA-	40	402.07	10.01%
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	37	374.40	9.32%
INE540P07293	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	37	364.86	9.08%
INE191HD7201	10.75% PVR Limited **	CRISIL AA	34	352.86	8.77%
INE206A07147	8.5% Vedanta Limited **	CRISIL AA	36	351.10	8.74%
INE298N08022	8% Waluhan Renewable Energy Limited **	CARE AA(CE)	34	341.18	8.49%
INE1480J1N3	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	40	324.12	8.07%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	30,000	300.32	7.48%
INE081A08181	2% Tata Steel Limited **	CARE AA	12	198.43	4.93%
INE852F07079	11.5% Gateway Disiparks Limited **	FITCH AA-	13	131.54	3.27%
INE669E08284	8.04% Vodafone Idea Limited **#	CARE BB-	37	110.16	2.74%
	<b>Zero Coupon Bonds</b>				
INE285J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	37	414.80	10.32%
INE587C07271	Alicia Capital India Limited **#	FITCH D	85	78.45	1.95%
	<b>Subtotal</b>			<b>3,741.63</b>	<b>93.13%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,741.63</b>	<b>93.13%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			178.46	4.39%
	<b>Total</b>			<b>178.46</b>	<b>4.39%</b>
	<b>Net Current Assets</b>			<b>98.59</b>	<b>2.48%</b>
	<b>GRAND TOTAL</b>			<b>4,016.68</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920110086	8.74% State Government Securities	SOVEREIGN	2,500,000	2,626.37	23.41%
IN2820150273	8.49% State Government Securities	SOVEREIGN	50,000	52.29	0.47%
	<b>Non Convertible Debentures</b>				
INE020808B05	8.33% REC Limited **	CRISIL AAA	113	1,171.76	10.45%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	100	1,040.26	9.27%
INE134E08N2	7.27% Power Finance Corporation Limited **	CRISIL AAA	100	1,013.59	9.04%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	98	1,011.52	9.02%
INE018A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	67	686.61	6.14%
INE031A08540	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	62	539.61	4.81%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	32	330.47	2.95%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	20	205.33	1.83%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	15	154.39	1.38%
INE031A08532	8.46% Housing & Urban Development Corporation Limited **	ICRA AAA	13	134.52	1.20%
INE75E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	13	134.50	1.20%
INE906B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	8	81.27	0.72%
INE115A07NM3	Zero Coupon Bonds LIC Housing Finance Limited **	CRISIL AAA	115	1,328.81	11.85%
	<b>Subtotal</b>			<b>10,513.70</b>	<b>93.74%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>10,513.70</b>	<b>93.74%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			<b>448.62</b>	<b>4.09%</b>
	<b>Total</b>			<b>448.62</b>	<b>4.09%</b>
	<b>Net Current Assets</b>			<b>255.19</b>	<b>2.26%</b>
	<b>GRAND TOTAL</b>			<b>11,217.51</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1320110035	8.72% State Government Securities	SOVEREIGN	3,500,000	3,680.43	9.24%
IN1920110047	8.69% State Government Securities	SOVEREIGN	1,144,500	1,204.25	3.02%
IN2220110109	8.76% State Government Securities	SOVEREIGN	700,000	738.42	1.85%
	<b>Non Convertible Debentures</b>				
INE134E08IN2	7.27% Power Finance Corporation Limited **	CRISIL AAA	317	3,213.07	8.06%
INE020B08B75	8.3% Reliance Industries Limited **	CRISIL AAA	307	3,168.76	7.95%
INE020B08BD5	8.83% REC Limited **	CRISIL AAA	285	2,955.32	7.42%
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	265	2,723.59	6.84%
INE031A08B57	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	242	2,503.86	6.29%
INE261F08BIS	7.9% National Bank For Agriculture and Rural Development **	CRISIL AAA	226	2,325.63	5.84%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	131	1,356.76	3.41%
INE134E08GT3	8.55% Power Finance Corporation Limited **	CRISIL AAA	69	713.48	1.79%
INE134E08JW1	8.16% Power Finance Corporation Limited	CRISIL AAA	45	463.17	1.16%
INE031A08B40	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	31	321.66	0.81%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	14	144.84	0.36%
INE906B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	1	10.16	0.03%
	<b>Zero Coupon Bonds</b>				
INE75807CJ8	HDB Financial Services Limited **	CRISIL AAA	410	4,769.08	11.97%
INE296A07Q05	Bajaj Finance Limited **	CRISIL AAA	374	4,354.28	10.93%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	279	3,223.82	8.09%
	<b>Subtotal</b>			<b>37,870.64</b>	<b>95.05%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>37,870.64</b>	<b>95.05%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			1,140.91	2.86%
	<b>Total</b>			<b>1,140.91</b>	<b>2.86%</b>
	<b>Net Current Assets</b>			<b>831.46</b>	<b>2.09%</b>
	<b>GRAND TOTAL</b>			<b>39,843.91</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150413	8.21% State Government Securities	SOVEREIGN	1,200,000	1,249.33	9.78%
IN1620110073	8.88% State Government Securities	SOVEREIGN	100,000	105.66	0.83%
	<b>Non Convertible Debentures</b>				
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	117	1,202.49	9.41%
INE134E08N2	7.27% Power Finance Corporation Limited **	CRISIL AAA	85	861.55	6.74%
INE020B08922	8.27% REC Limited **	CARE AAA	83	854.29	6.69%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	81	831.57	6.51%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	69	712.20	5.67%
INE261F08AAT	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	60	624.16	4.88%
INE134E08GT3	8.55% Power Finance Corporation Limited **	CRISIL AAA	50	517.01	4.05%
INE031A08657	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	45	465.60	3.64%
INE514E08AQ5	9% Export Import Bank of India **	CRISIL AAA	16	168.34	1.32%
INE848E07427	8.78% NHPC Limited **	ICRA AAA	50	52.37	0.41%
INE031A08632	8.48% Housing & Urban Development Corporation Limited **	ICRA AAA	3	31.14	0.24%
	<b>Zero Coupon Bonds</b>				
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	132	1,525.25	11.94%
INE296A07QQ5	Bajaj Finance Limited **	CRISIL AAA	130	1,513.52	11.84%
INE756D7CJ8	HDF Financial Services Limited **	CRISIL AAA	130	1,512.15	11.83%
	<b>Subtotal</b>			<b>12,226.63</b>	<b>95.68%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>12,226.63</b>	<b>95.68%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			228.25	1.79%
	<b>Total</b>			<b>228.25</b>	<b>1.79%</b>
	<b>Net Current Assets</b>			<b>323.25</b>	<b>2.53%</b>
	<b>GRAND TOTAL</b>			<b>12,778.13</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN2920150314	8.39% State Government Securities	SOVEREIGN	1,200,000	1,252.53	9.87%
	<b>Non Convertible Debentures</b>				
INE031A08640	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	130	1,349.03	10.63%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	110	1,144.29	9.32%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	108	1,117.36	8.81%
INE848E07A27	8.78% NHPC Limited **	ICRA AAA	570	597.00	4.70%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	54	554.38	4.37%
INE861G08035	9.95% Food Corporation Of India **	CRISIL AAA(CE)	48	512.72	4.04%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	44	454.15	3.58%
INE261F08B15	7.9% National Bank For Agriculture and Rural Development **	CRISIL AAA	21	216.10	1.70%
INE906B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	20	203.16	1.60%
	<b>Zero Coupon Bonds</b>				
INE11A07NM3	LIC Housing Finance Limited **	CRISIL AAA	131	1,513.89	11.93%
INE75607C18	HDF Financial Services Limited **	CRISIL AAA	130	1,512.15	11.82%
INE66A07PW2	Sundaram Finance Limited **	CRISIL AAA	130	1,129.02	8.90%
INE296A07QQ5	Bajaj Finance Limited **	CRISIL AAA	46	535.55	4.22%
	<b>Subtotal</b>			<b>12,091.13</b>	<b>95.29%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>12,091.13</b>	<b>95.29%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			369.73	2.91%
	<b>Total</b>			<b>369.73</b>	<b>2.91%</b>
	<b>Net Current Assets</b>			<b>238.49</b>	<b>1.89%</b>
	<b>GRAND TOTAL</b>			<b>12,689.26</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	119	1,204.15	11.57%
INE201P07169	9.68% G R Infra Projects Limited **	CRISIL AA-	116	1,166.00	11.20%
INE540P07293	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	115	1,134.02	10.89%
INE14807JN3	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	130	972.37	9.34%
INE548V07047	8.66% Nuvocon Vistas Cooperation Limited **	CRISIL AA	91	770.91	7.41%
INE721A07NV9	9.1% Shriram Transport Finance Company Limited **	CRISIL AA+	76,000	757.05	7.27%
INE694L07123	9.23% Talwandi Sabo Power Limited **	CRISIL AA(CE)	68	683.66	6.57%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	65	652.04	6.26%
INE663E02284	8.04% Vodafone Idea Limited **#	CARE BB-	126	375.15	3.60%
INE852F07079	11.5% Gateway Disiriparks Limited **	FITCH AA-	26	263.09	2.53%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	26	262.84	2.52%
INE140A07476	9.7% Piramal Enterprises Limited **	ICRA AA	14	138.86	1.33%
INE081A06181	2% Tata Steel Limited **	CARE AA	5	81.85	0.79%
INE205A07154	8.18% Vedanta Limited **	CRISIL AA	7	70.80	0.68%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	3	30.17	0.29%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	104	1,165.36	11.19%
INE587C07271	Alicia Capital India Limited **#	FITCH D	168	239.63	2.30%
	<b>Subtotal</b>			<b>9,967.95</b>	<b>95.74%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>9,967.95</b>	<b>95.74%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			131.73	1.27%
	<b>Total</b>			<b>131.73</b>	<b>1.27%</b>
	<b>Net Current Assets</b>			<b>309.97</b>	<b>2.99%</b>
	<b>GRAND TOTAL</b>			<b>10,499.65</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE004A01034	HDFC Bank Limited	Banks	2,068,405	24,358.57	10.99%
INE002A01018	Reliance Industries Limited	Petroleum Products	1,545,875	20,539.27	9.27%
INE001A01036	Housing Development Finance Corporation Limited	Finance	825,201	17,954.31	8.10%
INE090A01021	ICICI Bank Limited	Banks	3,093,023	15,390.06	6.94%
INE009A01021	Infosys Limited	Software	1,751,153	12,813.19	5.79%
INE237A01028	Kotak Mahindra Bank Limited	Banks	439,379	10,360.18	4.68%
INE467B01029	Tata Consultancy Services Limited	Software	502,630	10,053.35	4.54%
INE154A01025	ITC Limited	Consumer Non Durables	4,172,465	8,242.70	3.72%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	341,868	7,434.77	3.36%
INE236A01034	Axis Bank Limited	Banks	1,064,955	7,425.93	3.35%
INE018A01030	Larsen & Toubro Limited	Construction Project	590,505	7,012.54	3.16%
INE397D01024	Bharti Airtel Limited	Telecom - Services	1,069,835	5,600.59	2.53%
INE062A01020	State Bank of India	Banks	1,835,274	5,560.88	2.51%
INE296A01024	Bajaj Finance Limited	Finance	123,841	5,521.62	2.49%
INE585B01010	Maruti Suzuki India Limited	Auto	63,543	3,902.47	1.80%
INE021A01026	Asian Paints Limited	Consumer Non Durables	215,171	3,868.67	1.75%
INE096A01012	IndusInd Bank Limited	Banks	288,193	3,181.79	1.44%
INE860A01027	HCL Technologies Limited	Software	519,023	2,773.40	1.25%
INE239A01016	Nestle India Limited	Consumer Non Durables	17,291	2,738.32	1.23%
INE918D01018	Bajaj Finserv Limited	Finance	29,054	2,629.60	1.19%
INE280A01028	Titan Company Limited	Consumer Durables	199,281	2,499.98	1.13%
INE738E01010	NTPC Limited	Power	2,129,460	2,268.94	1.02%
INE481G01011	Ultra Tech Cement Limited	Cement	53,599	2,261.62	1.02%
INE665C01036	Tech Mahindra Limited	Software	295,302	2,198.23	0.99%
INE101A01026	Mahindra & Mahindra Limited	Auto	457,406	2,090.57	0.94%
INE752E01010	Power Grid Corporation of India Limited	Power	1,125,968	2,043.63	0.92%
INE044A01036	Sun Pharmaceutical Industries Limited	Pharmaceuticals	516,124	1,924.83	0.87%
INE917D01010	Bajaj Auto Limited	Auto	61,889	1,788.85	0.81%
INE068A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	57,706	1,689.11	0.76%
INE216A01030	Britannia Industries Limited	Consumer Non Durables	56,291	1,671.96	0.75%
INE028A01011	Bharat Petroleum Corporation Limited	Petroleum Products	383,898	1,636.75	0.74%
INE075A01022	Wipro Limited	Software	710,129	1,572.58	0.71%
INE520F01014	Coal India Limited	Minerals/Mining	913,685	1,538.65	0.69%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	1,624,162	1,493.42	0.67%
INE081A01012	Tata Steel Limited	Ferrous Metals	361,075	1,378.40	0.62%
INE628A01036	UPL Limited	Pesticides	262,793	1,365.74	0.62%
INE047A01021	Grain India Limited	Cement	188,488	1,264.88	0.58%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	1,215,662	1,285.56	0.58%
INE158A01026	Hero MotoCorp Limited	Auto	61,740	1,266.75	0.57%
INE742F01042	Adani Ports and Special Economic Zone Limited	Transportation	369,240	1,263.54	0.57%
INE018A01038	JSW Steel Limited	Ferrous Metals	485,437	1,144.18	0.52%
INE064A01013	Eicher Motors Limited	Auto	6,776	1,124.98	0.51%
INE155A01022	Tata Motors Limited	Auto	856,437	1,104.38	0.50%
INE038A01020	Hindalco Industries Limited	Non - Ferrous Metals	698,097	1,088.33	0.49%
INE205A01025	Vedanta Limited	Non - Ferrous Metals	870,795	992.71	0.45%
INE059A01026	Cipla Limited	Pharmaceuticals	242,843	976.47	0.44%
INE129A01019	GAIL (India) Limited	Gas	884,298	923.21	0.42%
INE121U01017	Bharti Infratel Limited	Telecom - Equipment & Accessories	406,851	872.49	0.39%
INE256A01028	Zee Entertainment Enterprises Limited	Media & Entertainment	358,258	857.31	0.39%
INE529G01027	Yes Bank Limited	Banks	1,060,909	367.07	0.17%
<b>Subtotal</b>				<b>221,417.13</b>	<b>99.92%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>221,417.13</b>	<b>99.92%</b>
<b>Money Market Instruments</b>					
Triparty Repo/ Reverse Repo Instrument					
Triparty Repo				18,802.41	8.49%
<b>Total</b>				<b>18,802.41</b>	<b>8.49%</b>
<b>OTHERS</b>					
Cash Margin - CCIL				0.02	0.00%
<b>Total</b>				<b>0.02</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(18,648.30)</b>	<b>-8.41%</b>
<b>GRAND TOTAL</b>				<b>221,571.26</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Details of the Equity shares have been lent under Securities Lending and Borrowing as follows:-

Name of the Instrument	Quantity
HDFC Bank Limited	78,000
Oil & Natural Gas Corporation Limited	240,000
Axis Bank Limited	26,600
NTPC Limited	150,000
Coal India Limited	100,000
Reliance Industries Limited	66,000
Power Grid Corporation of India Limited	223,853
Wipro Limited	50,000
Bharti Infratel Limited	35,000
Kotak Mahindra Bank Limited	50,000
Yes Bank Limited	140,000

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE192R01011	Avenue Supermarts Limited	Retailing	234.083	5,439.97	4.68%
INE12W001016	SBI Life Insurance Company Limited	Finance	581.673	5,179.22	4.45%
INE795G01014	HDFC Life Insurance Company Limited	Finance	920.105	5,006.29	4.30%
INE070A01015	Shree Cement Limited	Cement	20.987	4,757.95	4.09%
INE016A01028	Dabur India Limited	Consumer Non Durables	888.860	4,410.13	3.79%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	200.325	4,220.75	3.63%
INE765G01017	ICICI Lombard General Insurance Company Limited	Finance	314.337	3,887.25	3.34%
INE318A01026	Pdillite Industries Limited	Chemicals	239.593	3,625.28	3.12%
INE102D01028	Godrej Consumer Products Limited	Consumer Non Durables	594.649	3,333.01	2.87%
INE354D01024	United Spirits Limited	Consumer Non Durables	468.361	3,214.60	2.76%
INE721A01013	Shriram Transport Finance Company Limited	Finance	263.942	3,157.54	2.71%
INE347G01014	Petronet LNG Limited	Gas	1,179.069	2,895.79	2.49%
INE118A01012	Bajaj Holdings & Investment Limited	Finance	80.491	2,725.95	2.34%
INE259A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	209.519	2,693.12	2.32%
INE726G01019	ICICI Prudential Life Insurance Company Limited	Finance	564.323	2,660.22	2.29%
INE545U01014	Bandhan Bank Limited	Banks	658.113	2,523.86	2.17%
INE14A01024	Piramal Enterprises Limited	Pharmaceuticals	187.928	2,455.37	2.11%
INE196A01026	Marico Limited	Consumer Non Durables	811.792	2,425.23	2.08%
INE326A01037	Lupin Limited	Pharmaceuticals	377.271	2,414.53	2.08%
INE176B01034	Havells India Limited	Consumer Durables	393.527	2,412.52	2.07%
INE079A01024	Ambuja Cements Limited	Cement	1,154.996	2,368.32	2.04%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	1,173.842	2,318.92	1.99%
INE406A01037	Aurobindo Pharma Limited	Pharmaceuticals	442.154	2,235.09	1.92%
INE114A01025	Container Corporation of India Limited	Transportation	431.039	2,196.79	1.89%
INE686F01025	United Breweries Limited	Consumer Non Durables	174.584	2,174.71	1.87%
INE463A01038	Berger Paints (I) Limited	Consumer Non Durables	381.674	2,162.37	1.86%
INE127D01025	HDFC Asset Management Company Limited	Finance	66.855	2,100.19	1.81%
INE761H01022	Page Industries Limited	Textile Products	9.116	2,018.84	1.74%
INE376G01013	Biocon Limited	Pharmaceuticals	698.010	2,002.53	1.72%
INE134E01011	Power Finance Corporation Limited	Finance	1,826.201	1,998.78	1.72%
INE646I01027	InterGlobe Aviation Limited	Transportation	151.232	1,966.09	1.69%
INE271C01023	DLF Limited	Construction	972.859	1,962.26	1.69%
INE756A01038	Motherson Sumi Systems Limited	Auto Ancillaries	1,885.532	1,955.39	1.68%
INE003A01024	Siemens Limited	Industrial Capital Goods	139.969	1,824.85	1.57%
INE012A01025	ACC Limited	Cement	132.851	1,754.76	1.51%
INE179A01014	Procter & Gamble Hygiene and Health Care Limited	Consumer Non Durables	14.804	1,648.74	1.42%
INE323A01028	Bosch Limited	Auto Ancillaries	13.444	1,630.55	1.40%
INE208A01029	Ashok Leyland Limited	Auto	2,261.312	1,580.66	1.36%
INE148B01020	Indiabulls Housing Finance Limited	Finance	524.301	1,467.26	1.26%
INE026B01039	Bank of Baroda	Banks	1,888.632	1,441.03	1.24%
INE384A01023	NMDC Limited	Minerals/Mining	1,347.789	1,229.18	1.06%
INE013B01027	Cadila Healthcare Limited	Pharmaceuticals	402.352	1,046.32	0.90%
INE498L01015	L&T Finance Holdings Limited	Finance	974.943	974.46	0.84%
INE881D01027	Oracle Financial Services Software Limited	Software	36.444	965.18	0.83%
INE848E01016	NHPC Limited	Power	3,632.099	748.21	0.64%
INE160A01022	Punjab National Bank	Banks	1,588.811	715.76	0.62%
INE267A01025	Hindustan Zinc Limited	Non - Ferrous Metals	398.552	686.51	0.59%
INE481Y01014	General Insurance Corporation of India	Finance	386.128	632.09	0.54%
INE66E01016	Vodafone Idea Limited	Telecom - Services	11,293.690	434.81	0.37%
INE470Y01017	The New India Assurance Company Limited	Finance	388.632	425.36	0.37%
<b>Subtotal</b>				<b>116,104.64</b>	<b>99.83%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>116,104.64</b>	<b>99.83%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				559.28	0.48%
<b>Total</b>				<b>559.28</b>	<b>0.48%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				0.14	0.00%
<b>Total</b>				<b>0.14</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>(344.01)</b>	<b>-0.31%</b>
<b>GRAND TOTAL</b>				<b>116,320.05</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Details of the Equity shares have been lent under Securities Lending and Borrowing as follows:-

Name of the Instrument	Quantity
ICICI Prudential Life Insurance Company Limited	19,000
Indiabulls Housing Finance Limited	7,630
NMDC Limited	272,110
SBI Life Insurance Company Limited	19,506
Ashok Leyland Limited	50,000
Page Industries Limited	400
L&T Finance Holdings Limited	170,000
Biocon Limited	153,443
Marico Limited	10,000
Motherson Sumi Systems Limited	16,747
Shriram Transport Finance Company Limited	67,360
Havells India Limited	19,000
NHPC Limited	791,220

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE062A01020	State Bank of India	Banks	807,228	2,445.90	33.08%
INE026A01039	Bank of Baroda	Banks	2,081,427	1,588.13	21.46%
INE160A01022	Punjab National Bank	Banks	1,751,011	788.83	10.67%
INE476A01014	Canara Bank	Banks	508,539	730.77	9.88%
INE084A01016	Bank of India	Banks	911,069	465.07	6.29%
INE692A01016	Union Bank of India	Banks	1,163,096	432.08	5.84%
INE562A01011	Indian Bank	Banks	282,044	208.85	2.82%
INE483A01010	Central Bank of India	Banks	1,058,283	165.09	2.23%
INE168A01041	The Jammu & Kashmir Bank Limited	Banks	705,263	139.29	1.88%
INE565A01014	Indian Overseas Bank	Banks	1,555,071	135.26	1.83%
INE691A01018	UCO Bank	Banks	1,065,507	131.58	1.76%
INE457A01014	Bank of Maharashtra	Banks	1,079,460	112.80	1.53%
INE609A01012	Punjab & Sind Bank	Banks	259,862	39.63	0.54%
	Subtotal			7,383.32	99.85%
	<b>(b) UNLISTED</b>			NIL	NIL
	Subtotal			NIL	NIL
	<b>Total</b>			7,383.32	99.85%
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			50.23	0.68%
	<b>Total</b>			50.23	0.68%
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.01	0.00%
	<b>Total</b>			0.01	0.00%
	<b>Net Current Assets</b>			(39.49)	-0.53%
	<b>GRAND TOTAL</b>			7,384.07	100.00%

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Gold				
	GOLD 995 1KG BAR		7.289	310,317.92	99.93%
	Total			310,317.92	99.93%
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			16.48	0.01%
	Total			16.48	0.01%
	OTHERS				
	Cash Margin - CCIL			0.04	0.00%
	Total			0.04	0.00%
	Net Current Assets			296.60	0.86%
	GRAND TOTAL			310,541.04	100.00%

§ Less Than 0.01% of NAV

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			205,631.19	99.93%
	Total			205,631.19	99.93%
	OTHERS				
	Cash Margin - CCIL			1.00	0.00%
	Total			1.00	0.00%
	Net Current Assets			149.37	0.07%
	GRAND TOTAL			205,781.56	100.00%

§ Less Than 0.01% of NAV



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE040A01034	HDFC Bank Limited	Banks	17,177,428	202,289.98	29.88%
INE096A01021	ICICI Bank Limited	Banks	27,836,384	138,416.42	20.31%
INE237A01028	Kotak Mahindra Bank Limited	Banks	5,756,388	93,273.63	13.69%
INE238A01034	Axis Bank Limited	Banks	12,903,638	89,977.07	13.20%
INE060A01020	State Bank of India	Banks	24,883,870	75,428.43	11.07%
INE066A01012	IndusInd Bank Limited	Banks	3,911,212	43,181.74	6.34%
INE171A01029	The Federal Bank Limited	Banks	12,928,901	11,105.93	1.63%
INE976G01028	RBL Bank Limited	Banks	3,073,646	8,941.24	1.31%
INE028A01039	Bank of Baroda	Banks	7,793,249	5,946.25	0.87%
INE526G01027	Yes Bank Limited	Banks	14,393,750	4,980.24	0.73%
INE092T01019	IDFC First Bank Limited	Banks	13,355,969	4,915.00	0.72%
INE160A01022	Punjab National Bank	Banks	6,555,849	2,953.41	0.43%
	<b>Subtotal</b>			<b>681,409.34</b>	<b>99.98%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>681,409.34</b>	<b>99.98%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Triparty Repo			5,152.58	0.76%
	<b>Total</b>			<b>5,152.58</b>	<b>0.76%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			2.15	0.00%
	<b>Total</b>			<b>2.15</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>(5,003.01)</b>	<b>-0.74%</b>
	<b>GRAND TOTAL</b>			<b>681,561.06</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Details of the Equity shares have been lent under Securities Lending and Borrowing as follows:-

Name of the Instrument	Quantity
HDFC Bank Limited	85,000
Kotak Mahindra Bank Limited	118,600
RBL Bank Limited	160,152
Axis Bank Limited	50,000
Yes Bank Limited	1,373,573

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE009A01021	Infosys Limited	Software	7,594	55.57	21.87%
INE467B01029	Tata Consultancy Services Limited	Software	2,179	43.58	17.15%
INE030A01027	Hindustan Unilever Limited	Consumer Non Durables	1,481	32.21	12.68%
INE021A01026	Asian Paints Limited	Consumer Non Durables	935	18.81	6.62%
INE660A01027	HCL Technologies Limited	Software	2,251	12.03	4.73%
INE239A01016	Nestle India Limited	Consumer Non Durables	74	11.68	4.60%
INE280A01028	Titan Company Limited	Consumer Durables	865	10.85	4.27%
INE669C01036	Tech Mahindra Limited	Software	1,281	9.54	3.75%
INE089A01023	Dr. Reddy's Laboratories Limited	Pharmaceuticals	251	7.35	2.89%
INE216A01030	Bhansini Industries Limited	Consumer Non Durables	244	7.25	2.85%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	1,664	7.09	2.79%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	7,043	6.48	2.55%
INE629A01036	UPL Limited	Pesticides	1,140	5.92	2.33%
INE047A01021	Grasim Industries Limited	Cement	818	5.62	2.21%
INE156A01026	Hero MotoCorp Limited	Auto	270	5.54	2.18%
INE038A01020	Hindalco Industries Limited	Non - Ferrous Metals	3,027	4.72	1.86%
INE059A01026	Cipla Limited	Pharmaceuticals	1,053	4.23	1.67%
INE129A01019	GAIL (India) Limited	Gas	3,834	4.00	1.58%
	<b>Subtotal</b>			<b>250.47</b>	<b>98.58%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>250.47</b>	<b>98.58%</b>
	<b>Net Current Assets</b>			<b>3.61</b>	<b>1.42%</b>
	<b>GRAND TOTAL</b>			<b>254.08</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed Foreign Securities/Overseas ETFs</b>				
KYG875721634	Tencent Holdings	Interactive Media & Services	4,023	143.70	11.44%
HK000068689	AIA Group Ltd	Life & Health Insurance	16,859	120.05	9.55%
GB0005405286	HSBC HOLDINGS PLC	Diversified Banks	22,985	113.12	9.00%
CNE100002H1	China Construct BK-H	Diversified Banks	165,164	96.35	7.67%
CNE100003K6	Ping An Insurance Group Co Of China Ltd	Life & Health Insurance	6,508	68.42	5.44%
CNE100003G1	Industrial and Commercial Bank of China Ltd	Diversified Banks	112,629	55.59	4.42%
HK0941009539	China Mobile	Wireless Telecommunication Services	9,377	53.23	4.23%
HK038045442	HK EX & Clearing Ltd	Financial Exchanges & Data	1,829	43.32	3.45%
CNE10000125	Bank Of China Ltd	Diversified Banks	121,278	34.59	2.75%
HK085013259	Crocco Ltd	Oil & Gas Exploration & Production	27,265	26.96	2.15%
KYG217651051	CK HUTCHISON HOLDINGS LTD	Industrial Conglomerates	4,120	25.88	2.06%
HK0002007356	CLP Holdings Ltd	Electric Utilities	2,893	21.91	1.74%
HK000300038	THE HONG KONG GAS COMPANY LTD	Gas Utilities	15,502	21.53	1.71%
HK023032773	LINK REIT NPV	Retail REITs	3,200	21.39	1.70%
CNE100002L3	China Life Insurance Co Ltd	Life & Health Insurance	11,360	19.21	1.53%
HK0016000132	SUN HUNG KAI PROPERTIES	Diversified Real Estate Activities	1,769	18.15	1.44%
KYG217781014	CK ASSET HOLDINGS LTD	Real Estate Development	3,948	17.80	1.42%
HK0011000095	HANG SENG BANK	Diversified Banks	1,168	17.57	1.40%
HK0227032886	Galaxy Entertainment Group Ltd	Casinos & Gaming	3,307	15.75	1.25%
KYG7800X1079	Sands China Ltd	Casinos & Gaming	4,320	14.50	1.15%
HK0688002218	China Overseas Land & Invest Ltd	Real Estate Development	5,853	14.17	1.13%
KYG2108Y1052	China Resources Land Ltd	Real Estate Development	4,232	14.09	1.12%
HK288011192	BQC Hong Kong Holdings Ltd	Diversified Banks	5,649	13.99	1.11%
CNE100002G2	China Petroleum - H	Integrated Oil & Gas	37,602	13.77	1.10%
HK0669013440	Technonic Industries Co Ltd.	Household Appliances	2,235	13.05	1.04%
KYG8586D1097	SUNNY OPTICAL TECH	Electronic Components	1,088	12.21	0.97%
HK1093012172	CSPC Pharmaceutical Group Ltd	Pharmaceuticals	7,141	11.74	0.93%
KYG8987W1015	SHENZHOU INTERNATIONAL GROUP	Apparel, Accessories and Luxury Goods	1,263	11.28	0.89%
KYG245241032	Country Garden Holdings Co Ltd	Real Estate Development	11,574	11.06	0.88%
KYG8167W1380	Sino Biopharmaceutical Ltd	Pharmaceuticals	10,570	11.04	0.88%
HK0006000050	Power Assets Holdings Ltd	Electric Utilities	2,119	10.89	0.87%
KYG219981051	CHINA MENGNIU DAIRY CO	Packaged Foods & Meats	4,202	10.88	0.87%
KYG317781032	Geely Auto	Automobile Manufacturers	8,362	10.72	0.85%
KYG96071028	WH GROUP LTD	Packaged Foods & Meats	13,474	9.88	0.79%
HK0066009694	MTR CORP LIMITED	Railroads	2,350	9.54	0.76%
CNE1000039V8	Petrochina Company Ltd	Integrated Oil & Gas	32,210	9.01	0.72%
HK0287001375	Citic Pacific	Industrial Conglomerates	11,162	8.89	0.71%
HK0017000149	NEW WORLD DEVELOPMENT	Diversified Real Estate Activities	9,367	8.69	0.69%
HK0012000102	HENDERSON LAND DEVELOPMENT CO LTD	Diversified Real Estate Activities	2,218	7.34	0.58%
CNE1000002R0	China Shenhua - H	Coal & Consumable Fuels	5,188	6.49	0.52%
CNE1000020T5	Bank Of Communications	Diversified Banks	13,362	6.19	0.49%
KYG593K1040	Wharf Real Estate Investment Company Ltd	Real Estate Operating Companies	1,865	6.07	0.48%
BMG2178K1009	CK Infrastructure Holdings Ltd	Electric Utilities	1,215	5.97	0.48%
KYG4402L1510	Hengan International Group Co Ltd	Personal Products	1,089	5.83	0.46%
HK000048939	China Unicom Hong Kong Ltd	Integrated Telecommunication Services	9,342	5.32	0.42%
HK0019000162	SWIRE PAC LTD CL A	Diversified Real Estate Activities	760	4.94	0.39%
HK0101000591	Hang Lung Properties Ltd	Diversified Real Estate Activities	3,091	4.87	0.39%
KYG2953R1149	AAC Technologies Holdings Inc	Electronic Manufacturing Services	1,015	4.80	0.38%
KYG9431R1039	Wart Want China Holdings Ltd	Packaged Foods & Meats	8,534	4.76	0.38%
HK0083000502	SINO LAND CO	Real Estate Development	4,682	4.60	0.37%
	<b>Subtotal</b>			<b>1,221.11</b>	<b>97.15%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>1,221.11</b>	<b>97.15%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			14.24	1.13%
	<b>Total</b>			<b>14.24</b>	<b>1.13%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.00	0.00%
	<b>Total</b>			<b>0.00</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>21.60</b>	<b>1.72%</b>
	<b>GRAND TOTAL</b>			<b>1,256.95</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE002A01018	Reliance Industries Limited	Petroleum Products	17,688	235.01	19.21%
INE016A01030	Larsen & Toubro Limited	Construction Project	14,664	174.14	14.24%
INE397D01024	Bharti Airtel Limited	Telecom - Services	26,555	139.02	11.96%
INE481G01011	UltraTech Cement Limited	Cement	1,336	56.37	4.61%
INE738E01010	NTPC Limited	Power	52,860	55.32	4.50%
INE726E01010	Power Grid Corporation of India Limited	Power	27,940	50.73	4.15%
INE029A01011	Bharat Petroleum Corporation Limited	Petroleum Products	9,529	40.63	3.32%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	40,325	37.08	3.03%
INE070A01015	Shree Cement Limited	Cement	158	35.82	2.93%
INE047A01021	Grasim Industries Limited	Cement	4,686	32.20	2.63%
INE242A01010	Indian Oil Corporation Limited	Petroleum Products	30,176	31.91	2.61%
INE742F01042	Adani Ports and Special Economic Zone Limited	Transportation	9,166	31.37	2.56%
INE066A01013	Eicher Motors Limited	Auto	165	27.39	2.24%
INE129A01019	GAIL (India) Limited	Gas	21,953	22.92	1.87%
INE347G01014	Petronet LNG Limited	Gas	8,804	21.87	1.79%
INE121J01017	Bharti Infratel Limited	Telecom - Equipment & Accessories	10,101	21.66	1.77%
INE437A01024	Apollo Hospitals Enterprise Limited	Healthcare Services	1,140	19.79	1.62%
INE203G01027	Indraprastha Gas Limited	Gas	4,155	18.38	1.50%
INE079A01024	Ambuja Cements Limited	Cement	8,732	17.88	1.46%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	8,864	17.51	1.43%
INE883A01011	MRF Limited	Auto Ancillaries	25	16.60	1.36%
INE111A01025	Container Corporation of India Limited	Transportation	3,255	16.59	1.36%
INE646J01027	InterGlobe Aviation Limited	Transportation	1,142	14.85	1.21%
INE271C01023	DLF Limited	Construction	7,347	14.82	1.21%
INE003A01024	Siemens Limited	Industrial Capital Goods	1,057	13.78	1.13%
INE012A01025	ACC Limited	Cement	1,003	13.25	1.08%
INE331A01037	The Ramco Cements Limited	Cement	1,594	12.28	1.00%
INE209A01029	Ashok Leyland Limited	Auto	17,077	11.94	0.98%
INE245A01021	Tata Power Company Limited	Power	20,551	9.60	0.78%
INE302A01020	Exide Industries Limited	Auto Ancillaries	5,449	8.96	0.73%
	<b>Subtotal</b>			<b>1,220.67</b>	<b>99.77%</b>
	<b>(b) UNLISTED</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>1,220.67</b>	<b>99.77%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Triparty Repo			1.49	0.12%
	<b>Total</b>			<b>1.49</b>	<b>0.12%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			0.00	\$0.00%
	<b>Total</b>			<b>0.00</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>1.10</b>	<b>0.11%</b>
	<b>GRAND TOTAL</b>			<b>1,223.26</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Equity &amp; Equity related</b>					
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE752E01010	Power Grid Corporation of India Limited	Power	222,929,905	404,617.78	22.37%
INE732E01010	NTPC Limited	Power	363,093,285	386,875.90	21.39%
INE522F01014	Coal India Limited	Minerals/Mining	211,176,045	355,620.46	19.66%
INE213A01029	Oil & Natural Gas Corporation Limited	Oil	350,929,218	322,679.42	17.84%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	118,507,589	87,638.35	4.85%
INES84A01023	NMDC Limited	Minerals/Mining	94,764,932	86,425.62	4.78%
INE848E01016	NHPC Limited	Power	255,378,108	52,607.89	2.91%
INE274J01014	Oil India Limited	Oil	37,158,667	40,131.36	2.22%
INE099N01031	NBCC (India) Limited	Construction	67,646,310	17,858.63	0.99%
INES89A01014	NLC India Limited	Power	24,525,857	14,703.25	0.81%
INE704P01017	Cochin Shipyard Limited	Industrial Capital Goods	3,634,328	12,313.10	0.68%
INE002L01015	SJVN Limited	Power	52,125,847	12,067.13	0.67%
	<b>Subtotal</b>			<b>1,793,536.89</b>	<b>99.17%</b>
<b>(b) UNLISTED</b>					
				NIL	NIL
	<b>Subtotal</b>			NIL	NIL
	<b>Total</b>			<b>1,793,536.89</b>	<b>99.17%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
	Triparty Repo			2,273.61	0.13%
	<b>Total</b>			<b>2,273.61</b>	<b>0.13%</b>
<b>OTHERS</b>					
	Cash Margin - CCIL			0.07	\$0.00%
	<b>Total</b>			<b>0.07</b>	<b>0.00%</b>
	<b>Net Current Assets</b>			<b>12,831.66</b>	<b>0.70%</b>
	<b>GRAND TOTAL</b>			<b>1,808,642.23</b>	<b>100.00%</b>

§ Less Than 0.01% of NAV

Details of the Equity shares have been lent under Securities Lending and Borrowing as follows:-

Name of the Instrument	Quantity
NHPC Limited	4,650,337
Coal India Limited	2,158,059
Bharat Electronics Limited	1,894,176
Oil & Natural Gas Corporation Limited	3,713,849
NMDC Limited	2,628,435
Power Grid Corporation of India Limited	8,505,396
NTPC Limited	1,645,756
Oil India Limited	1,341,469
NBCC (India) Limited	1,559,280

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE031A08640	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	51	529.23	10.59%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	50	520.13	10.41%
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	50	513.88	10.28%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	43	444.88	8.90%
INE020B08RD6	8.83% REC Limited **	CRISIL AAA	26	259.24	5.19%
INE514E08AQ5	9% Export Import Bank of India **	CRISIL AAA	19	199.90	4.00%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	16	165.24	3.31%
INE906B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	13	132.06	2.64%
INE908B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	11	112.93	2.26%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	4	41.25	0.83%
	<b>Zero Coupon Bonds</b>				
INE296A07QO5	Bajaj Finance Limited **	CRISIL AAA	50	582.12	11.65%
INE798B07C18	HDF Financial Services Limited **	CRISIL AAA	50	581.60	11.64%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	50	577.75	11.56%
INE66A07PW2	Sundaram Finance Limited **	CRISIL AAA	10	86.85	1.74%
	<b>Subtotal</b>			<b>4,747.10</b>	<b>95.00%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,747.10</b>	<b>95.00%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			170.11	3.40%
	<b>Total</b>			<b>170.11</b>	<b>3.40%</b>
	<b>Net Current Assets</b>			<b>79.89</b>	<b>1.60%</b>
	<b>GRAND TOTAL</b>			<b>4,927.10</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE031A08640	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	130	1,349.03	10.69%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	130	1,344.97	10.66%
INE261F08A7	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	129	1,341.94	10.63%
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	128	1,315.54	10.42%
INE068B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	111	1,138.55	9.03%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	56	578.01	4.58%
INE514E08AQ5	9% Export Import Bank of India **	CRISIL AAA	25	263.03	2.08%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	11	113.22	0.90%
INE752E07OD2	7.2% Power Grid Corporation of India Limited **	CRISIL AAA	4	40.69	0.32%
	<b>Zero Coupon Bonds</b>				
INE75807C18	HDB Financial Services Limited **	CRISIL AAA	130	1,512.15	11.98%
INE296A07Q05	Bajaj Finance Limited **	CRISIL AAA	129	1,501.88	11.90%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	128	1,479.03	11.72%
	<b>Subtotal</b>			<b>11,979.04</b>	<b>94.91%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitized Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>11,979.04</b>	<b>94.91%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			375.46	2.97%
	<b>Total</b>			<b>375.46</b>	<b>2.97%</b>
	<b>Net Current Assets</b>			<b>267.75</b>	<b>2.12%</b>
	<b>GRAND TOTAL</b>			<b>12,622.25</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1620150145	8.21% State Government Securities	SOVEREIGN	200,000	208.10	4.81%
	<b>Non Convertible Debentures</b>				
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	44	457.72	10.58%
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	44	452.22	10.45%
INE514E08AQS	9% Export Import Bank of India **	CRISIL AAA	40	420.84	9.73%
INE031A08B40	8.4% Housing & Urban Development Corporation Limited **	ICRA AAA	40	415.09	9.60%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	31	318.25	7.36%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	15	154.83	3.58%
INE908B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	5	50.79	1.17%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	2	20.69	0.48%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	2	20.59	0.48%
	<b>Zero Coupon Bonds</b>				
INE296A07QD5	Bajaj Finance Limited **	CRISIL AAA	44	512.27	11.84%
INE75607C3B	HDB Financial Services Limited **	CRISIL AAA	44	511.80	11.83%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	44	508.42	11.75%
INE660A07PW2	Sundaram Finance Limited **	CRISIL AAA	8	69.48	1.61%
	<b>Subtotal</b>			<b>4,121.09</b>	<b>95.27%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,121.09</b>	<b>95.27%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			118.33	2.74%
	<b>Total</b>			<b>118.33</b>	<b>2.74%</b>
	<b>Net Current Assets</b>			<b>35.49</b>	<b>1.39%</b>
	<b>GRAND TOTAL</b>			<b>4,325.82</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
IN1620150145	8.21% State Government Securities	SOVEREIGN	600,000	624.31	4.96%
	<b>Non Convertible Debentures</b>				
INE031A08657	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	132	1,365.75	10.85%
INE261F08A1F	8.05% National Bank For Agriculture and Rural Development **	CRISIL AAA	130	1,352.34	10.75%
INE018A08AR3	7.87% Laxmi & Tozro Limited **	CRISIL AAA	123	1,284.16	10.05%
INE752E07N01	8.13% Power Grid Corporation of India Limited **	CRISIL AAA	100	1,036.43	8.24%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	78	805.09	6.40%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	43	442.58	3.52%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	31	320.72	2.55%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	30	307.58	2.45%
INE514E08AQ5	9% Export Import Bank of India **	CRISIL AAA	19	199.90	1.59%
INE906B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	17	172.69	1.37%
INE848E074Z7	8.76% NHPC Limited **	ICRA AAA	160	167.58	1.33%
	<b>Zero Coupon Bonds</b>				
INE296A07QQ5	Bajaj Finance Limited **	CRISIL AAA	129	1,501.88	11.94%
INE75807C18	HDB Financial Services Limited **	CRISIL AAA	129	1,500.52	11.92%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	77	889.73	7.07%
	<b>Subtotal</b>			<b>11,951.67</b>	<b>94.95%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>11,951.67</b>	<b>94.95%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			<b>304.32</b>	<b>2.42%</b>
	<b>Total</b>			<b>304.32</b>	<b>2.42%</b>
	<b>Net Current Assets</b>			<b>327.17</b>	<b>2.59%</b>
	<b>GRAND TOTAL</b>			<b>12,583.16</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	75	758.92	12.38%
INE201P07169	9.68% G R Infra Projects Limited **	CRISIL AA-	73	733.78	11.87%
INE540P07293	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	72	709.99	11.58%
INE4140D7C00	8.75% Multico Finance Limited **	CRISIL AA	49,000	490.52	8.00%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	47	471.48	7.89%
INE148I07JN3	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	80	405.15	6.81%
INE296N08022	8% Walehan Renewable Energy Limited **	CARE AA(CE)	38	381.32	6.22%
INE669E08294	8.04% Vodafone Idea Limited **#	CARE BB-	79	235.21	3.84%
INE852F07079	11.5% Gateway Disiparks Limited **	FITCH AA-	22	222.61	3.63%
INE081A08181	2% Tata Steel Limited **	CARE AA	10	163.69	2.67%
INE191H07185	11% PVR Limited **	CRISIL AA	14	145.87	2.38%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	11	111.20	1.81%
INE694L07123	9.23% Talwandi Sabo Power Limited **	CRISIL AA(CE)	6	60.32	0.98%
INE191H07144	11% PVR Limited **	CRISIL AA	1	10.40	0.17%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	72	806.79	13.16%
INE587O07271	Alco Capital India Limited **#	FITCH D	73	104.13	1.70%
	<b>Subtotal</b>			<b>5,811.38</b>	<b>94.79%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,811.38</b>	<b>94.79%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			156.16	2.55%
	<b>Total</b>			156.16	2.55%
	<b>Net Current Assets</b>			165.14	2.86%
	<b>GRAND TOTAL</b>			<b>6,132.68</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

## Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			259,965.33	81.96%
	Reverse Repo			58,446.69	18.43%
	<b>Total</b>			<b>318,412.02</b>	<b>100.39%</b>
	<b>OTHERS</b>				
	Cash Margin - CCIL			144.55	0.05%
	<b>Total</b>			<b>144.55</b>	<b>0.05%</b>
	<b>Net Current Assets</b>			<b>(1,361.73)</b>	<b>-0.44%</b>
	<b>GRAND TOTAL</b>			<b>317,194.84</b>	<b>100.00%</b>

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE115A07NS0	8.69% LIC Housing Finance Limited **	CRISIL AAA	26	267.30	10.81%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	25	260.07	10.52%
INE031A08B57	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	25	258.67	10.46%
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	25	255.94	10.39%
INE848E074Z7	8.78% NHPC Limited **	ICRA AAA	220	230.42	9.32%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	16	164.26	6.64%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	15	155.19	6.28%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	10	103.27	4.18%
INE908B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	3	30.47	1.23%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	1	10.32	0.42%
	<b>Zero Coupon Bonds</b>				
INE296A07Q05	Bajaj Finance Limited **	CRISIL AAA	25	291.06	11.77%
INE758U7C8	HDF Financial Services Limited **	CRISIL AAA	25	290.89	11.76%
	<b>Subtotal</b>			<b>2,318.77</b>	<b>93.78%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitized Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,318.77</b>	<b>93.78%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			104.53	4.23%
	<b>Total</b>			<b>104.53</b>	<b>4.23%</b>
	<b>Net Current Assets</b>			<b>48.70</b>	<b>1.99%</b>
	<b>GRAND TOTAL</b>			<b>2,472.00</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE115A07NS0	8.69% LIC Housing Finance Limited **	CRISIL AAA	63	647.69	11.88%
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	53	536.30	9.83%
INE414G07CM0	8.75% Muthoot Finance Limited **	CRISIL AA	53,000	530.57	9.73%
INE205A07147	8.5% Vardana Limited **	CRISIL AA	52	521.63	9.57%
INE201P07166	8.68% G R Infra Projects Limited **	CRISIL AA	51	512.64	9.40%
INE540P07129	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	32	318.33	5.84%
INE296N08022	8% Walehan Renewable Energy Limited **	CARE AA(CE)	26	260.90	4.78%
INE721A07NV9	9.1% Shriram Transport Finance Company Limited **	CRISIL AA+	25,000	249.03	4.67%
INE540P07293	10.15% U.P. Power Corporation Limited **	CRISIL A+(CE)	20	197.22	3.62%
INE572E09569	7.58% PNB Housing Finance Limited **	CARE AA+	20	193.69	3.55%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	18	186.42	3.42%
INE669E08284	8.04% Vodafone Idea Limited **a	CARE BB-	56	166.73	3.06%
INE82P07079	11.5% Gateway Distriparks Limited **	FITCH AA-	12	121.42	2.23%
INE140A07476	9.7% Pransal Enterprises Limited **	ICRA AA	10	99.18	1.82%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	51	571.47	10.48%
	<b>Subtotal</b>			<b>5,113.22</b>	<b>93.78%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,113.22</b>	<b>93.78%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			163.41	3.00%
	<b>Total</b>			<b>163.41</b>	<b>3.00%</b>
	<b>Net Current Assets</b>			<b>176.59</b>	<b>3.22%</b>
	<b>GRAND TOTAL</b>			<b>5,453.13</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE031A08657	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	27	279.36	11.64%
INE115A07NS0	8.69% LIC Housing Finance Limited **	CRISIL AAA	27	277.58	11.56%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	26	270.47	11.27%
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	26	267.22	11.13%
INE068B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	23	236.12	9.83%
INE861G08035	9.95% Food Corporation Of India **	CRISIL AAA(CE)	21	224.32	9.34%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	4	41.29	1.72%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	2	20.69	0.86%
	<b>Zero Coupon Bonds</b>				
INE75807C18	HDB Financial Services Limited **	CRISIL AAA	26	302.43	12.60%
INE296A07Q05	Bajaj Finance Limited **	CRISIL AAA	23	267.78	11.15%
INE660A07PW2	Sundaram Finance Limited **	CRISIL AAA	7	60.79	2.53%
	<b>Subtotal</b>			<b>2,248.69</b>	<b>93.63%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,248.69</b>	<b>93.63%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			85.86	3.58%
	<b>Total</b>			<b>85.86</b>	<b>3.58%</b>
	<b>Net Current Assets</b>			<b>67.02</b>	<b>2.79%</b>
	<b>GRAND TOTAL</b>			<b>2,400.93</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>Debt Instruments</b>					
<b>(a) Listed / awaiting listing on Stock Exchange</b>					
<b>Non Convertible Debentures</b>					
INE031A08657	8.23% Housing & Urban Development Corporation Limited **	ICRA AAA	49	506.98	10.96%
INE261F08A17	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	46	499.33	10.79%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	48	497.13	10.74%
INE611G08035	9.95% Food Corporation Of India **	CRISIL AA+ACE	39	415.59	9.00%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	28	289.69	6.26%
INE906B07FE6	7.17% National Highways Auth Of Ind	CRISIL AAA	26	264.11	5.71%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	12	123.93	2.68%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	3	30.97	0.67%
INE752E07OD2	7.2% Power Grid Corporation of India Limited **	CRISIL AAA	3	30.52	0.66%
<b>Zero Coupon Bonds</b>					
INE75807C18	HDB Financial Services Limited **	CRISIL AAA	46	558.33	12.06%
INE115A07NM3	LIC Housing Finance Limited **	CRISIL AAA	48	554.64	11.98%
INE66A07PW2	Sundaram Finance Limited **	CRISIL AAA	45	390.81	8.44%
INE296A07QD5	Bajaj Finance Limited**	CRISIL AAA	21	244.45	5.38%
<b>Subtotal</b>				<b>4,407.52</b>	<b>95.23%</b>
<b>(b) Privately placed / Unlisted</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt</b>					
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>4,407.52</b>	<b>95.23%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Reverse Repo</b>				135.53	2.93%
<b>Total</b>				<b>135.53</b>	<b>2.93%</b>
<b>Net Current Assets</b>				<b>64.78</b>	<b>1.84%</b>
<b>GRAND TOTAL</b>				<b>4,627.83</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	30	310.71	10.99%
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	26	263.09	9.30%
INE201P07169	9.68% G R Infra Projects Limited **	CRISIL AA-	26	261.34	9.24%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	26	260.82	9.22%
INE540P07120	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	26	258.64	9.15%
INE651J07648	10% JM Financial Credit Solution Limited **	ICRA AA	26,000	248.50	8.79%
INE1480JIN3	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	26	210.68	7.45%
INE296N09022	8% Waluhan Renewable Energy Limited **	CARE AA(CE)	17	170.59	6.03%
INE41K20CMI0	8.75% Multoot Finance Limited **	CRISIL AA	17,000	170.16	6.02%
INE852F07079	11.5% Gateway Disiriparks Limited **	FITCH AA-	13	131.54	4.65%
INE669E08284	8.04% Vodafone Idea Limited **#	CARE BB-	28	83.37	2.95%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	25	230.13	8.01%
	<b>Subtotal</b>			<b>2,649.59</b>	<b>93.70%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,649.59</b>	<b>93.70%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			96.75	3.42%
	<b>Total</b>			<b>96.75</b>	<b>3.42%</b>
	<b>Net Current Assets</b>			<b>81.34</b>	<b>2.88%</b>
	<b>GRAND TOTAL</b>			<b>2,827.68</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default



Monthly Portfolio Statement as on February 29,2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Equity &amp; Equity related</b>				
	<b>(a) Listed / awaiting listing on Stock Exchanges</b>				
INE948L0107	AU Small Finance Bank Limited	Banks	37,938	441.04	2.36%
INE63F01024	Info Edge (India) Limited	Software	14,485	375.65	2.01%
INE171A01029	The Federal Bank Limited	Banks	415,239	356.69	1.91%
INE437A01024	Apollo Hospitals Enterprise Limited	Healthcare Services	20,016	347.44	1.86%
INE849A01020	Trent Limited	Retailing	46,961	343.98	1.84%
INE491A01021	City Union Bank Limited	Banks	153,318	330.01	1.77%
INE226A01021	Voltaas Limited	Consumer Durables	48,262	327.58	1.76%
INE203G01027	Indraprastha Gas Limited	Gas	72,924	322.62	1.73%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	86,775	300.37	1.61%
INE883A01011	MRF Limited	Auto Ancillaries	451	299.43	1.60%
INE976G01028	RBL Bank Limited	Banks	98,699	287.12	1.54%
INE797F01012	Jubilant Foodworks Limited	Consumer Non Durables	15,955	280.31	1.50%
INE299J01018	Crompton Greaves Consumer Electricals Limited	Consumer Durables	86,262	240.67	1.29%
INE121A01024	Cholamandalam Investment and Finance Company Limited	Finance	76,553	234.63	1.26%
INE180A01020	Max Financial Services Limited	Finance	40,442	233.67	1.25%
INE465A01025	Bharat Forge Limited	Industrial Products	52,392	228.11	1.22%
INE028B01018	REC Limited	Finance	193,393	227.82	1.22%
INE660A01013	Sundaram Finance Limited	Finance	14,134	223.19	1.20%
INE547A01010	SRF Limited	Textile Products	5,720	222.70	1.19%
INE540L01014	Alkem Laboratories Limited	Pharmaceuticals	8,433	221.41	1.19%
INE685A01028	Torrent Pharmaceuticals Limited	Pharmaceuticals	10,186	219.03	1.17%
INE601J01030	PI Industries Limited	Pesticides	14,114	216.12	1.16%
INE331A01037	The Ramco Cement Limited	Cement	27,979	215.46	1.15%
INE740T01024	Matlinda & Matlinda Financial Services Limited	Finance	61,787	212.06	1.14%
INE176A01028	Bata India Limited	Consumer Durables	12,592	207.85	1.11%
INE053A01029	The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	190,881	203.69	1.09%
INE115A01026	LIC Housing Finance Limited	Finance	63,074	201.99	1.08%
INE41A010102	Munipr Finance Limited	Finance	22,566	198.64	1.05%
INE571A01020	IPCA Laboratories Limited	Pharmaceuticals	14,255	193.65	1.04%
INE484J01027	Godrej Properties Limited	Construction	18,893	189.51	1.02%
INE522D01027	Manappuram Finance Limited	Finance	114,435	186.24	1.00%
INE348B01030	Rajesh Exports Limited	Consumer Durables	25,289	186.17	1.00%
INE77D01026	Balkrishna Industries Limited	Auto Ancillaries	16,919	185.91	0.99%
INE498B01023	TVS Motor Company Limited	Auto	42,557	185.42	0.99%
INE769A01020	Aarti Industries Limited	Chemicals	18,520	180.76	0.97%
INE195A01028	Supreme Industries Limited	Industrial Products	13,248	174.77	0.94%
INE100A01010	Aul Chemicals Limited	Chemicals	3,362	172.93	0.93%
INE358A01014	Abbott India Limited	Pharmaceuticals	1,096	172.28	0.92%
INE245A01021	Tata Power Company Limited	Power	360,658	168.43	0.90%
INE061F01013	Fortis Healthcare Limited	Healthcare Services	108,535	167.20	0.90%
INE470010101	Aditya Birla Fashion and Retail Limited	Retailing	66,092	166.16	0.89%
INE214T01019	Larsen & Toubro Infotech Limited	Software	8,662	165.33	0.89%
INE263A01024	Bharat Electronics Limited	Industrial Capital Goods	223,359	165.17	0.89%
INE356A01018	Mphasis Limited	Software	18,646	162.51	0.87%
INE008I01046	Astral Poly Technik Limited	Industrial Products	13,801	157.94	0.85%
INE020T01019	IDFC First Bank Limited	Banks	429,392	157.85	0.85%
INE671A01010	Honeywell Automation India Limited	Industrial Capital Goods	477	157.70	0.85%
INE302A01020	Exide Industries Limited	Auto Ancillaries	95,642	157.19	0.84%
INE20M01013	Varun Beverages Limited	Consumer Non Durables	19,259	156.59	0.84%
INE172A01027	Castrol India Limited	Petroleum Products	100,979	148.14	0.79%
INE212H01028	AIA Engineering Limited	Industrial Products	8,264	147.81	0.79%
INE00R701025	Dalmia Bharat Limited	Cement	18,501	144.70	0.76%
INE298A01020	Cummins India Limited	Industrial Products	28,286	144.53	0.77%
INE931S01010	Adani Transmission Limited	Power	57,266	144.25	0.77%
INE719A01013	Whipari of India Limited	Consumer Durables	6,579	143.76	0.77%
INE531A01024	Kansai Nerolac Paints Limited	Consumer Non Durables	28,067	140.75	0.75%
INE169A01031	Coromandel International Limited	Fertilisers	22,576	138.96	0.74%
INE058A01010	Sarofi India Limited	Pharmaceuticals	1,873	136.60	0.73%
INE249F01010	Gujarat State Petronet Limited	Gas	59,949	135.16	0.72%
INE182A01018	Pfizer Limited	Pharmaceuticals	3,210	134.63	0.72%
INE749A01030	Jindal Steel & Power Limited	Ferrous Metals	82,893	127.57	0.68%
INE093I01010	Oberoi Realty Limited	Construction	24,256	123.70	0.66%
INE470A01017	3M India Limited	Commercial Services	598	123.04	0.66%
INE002S01010	Maharaja Gas Limited	Gas	11,894	119.97	0.64%
INE159A01016	GlaxoSmithKline Pharmaceuticals Limited	Pharmaceuticals	8,809	115.05	0.62%
INE548C01032	Emami Limited	Consumer Non Durables	44,436	114.00	0.61%
INE987B01026	Natco Pharma Limited	Pharmaceuticals	18,936	113.93	0.61%
INE042A01014	Escorts Limited	Auto	14,551	113.51	0.61%
INE211B01039	The Phoenix Mills Limited	Construction	13,067	112.08	0.60%
INE855A01032	Amara Raja Batteries Limited	Auto Ancillaries	17,077	108.90	0.58%
INE752P01024	Future Retail Limited	Retailing	35,604	108.08	0.58%
INE13H01021	Torrent Power Limited	Power	35,036	106.14	0.57%
INE131B01039	Relaxo Footweares Limited	Consumer Durables	15,011	104.25	0.56%
INE149A01033	Cholamandalam Financial Holdings Limited	Finance	19,927	102.23	0.55%
INE438A01022	Apollo Tyres Limited	Auto Ancillaries	70,324	100.42	0.54%
INE844C01030	Gujarat Gas Limited	Gas	35,846	98.97	0.53%
INE600L01024	Dr. Lal Path Labs Limited	Healthcare Services	6,071	98.84	0.53%
INE533F01054	Edelweiss Financial Services Limited	Finance	110,894	96.96	0.52%
INE322A01010	Gillette India Limited	Consumer Non Durables	1,660	96.22	0.52%
INE274G01010	Indiabulls Ventures Limited	Finance	53,988	91.77	0.49%
INE387A01021	Sundram Fasteners Limited	Auto Ancillaries	21,897	90.93	0.49%
INE776C01039	GMR Infrastructure Limited	Construction Project	452,704	90.54	0.49%
INE64A01023	SKF India Limited	Industrial Products	4,815	90.03	0.48%
INE486A01013	CESC Limited	Power	13,799	89.27	0.48%
INE462A01022	Bayer Cropscience Limited	Pesticides	2,021	88.56	0.47%
INE010V01017	L&T Technology Services Limited	Software	5,383	87.25	0.47%
INE339A01035	German Pharmaceuticals Limited	Pharmaceuticals	31,169	85.51	0.46%
INE219P01012	Aavas Financiers Limited	Finance	4,554	85.56	0.46%
INE424H01027	Sun TV Network Limited	Media & Entertainment	20,519	85.26	0.46%
INE093A01033	Hexaware Technologies Limited	Software	23,628	84.94	0.46%
INE700A01033	Jubilant Life Sciences Limited	Pharmaceuticals	16,255	82.30	0.44%
INE574K01013	Adir India Capital Limited	Finance	106,027	82.17	0.44%
INE257A01026	Bharat Heavy Electricals Limited	Industrial Capital Goods	268,413	82.13	0.44%
INE018I01017	MindTree Limited	Software	8,568	80.88	0.43%
INE398J01023	Adani Gas Limited	Gas	57,266	76.77	0.41%
INE114A01011	Steel Authority of India Limited	Ferrous Metals	215,125	75.48	0.41%
INE152A01020	Thermax Limited	Industrial Capital Goods	8,205	75.71	0.41%
INE274J01014	Oil India Limited	Oil	70,056	75.66	0.41%
INE007A01025	CRISIL Limited	Finance	4,976	75.59	0.41%
INE811K01011	Prestige Estates Projects Limited	Construction	25,872	75.12	0.40%
INE031B01049	Ajanta Pharma Limited	Pharmaceuticals	5,264	72.91	0.39%
INE13A01014	Schaeffler India Limited	Industrial Products	1,657	72.34	0.39%
INE814H01011	Adani Power Limited	Power	152,682	72.22	0.39%
INE913H01037	Endurance Technologies Limited	Auto Ancillaries	7,340	72.04	0.39%
INE722A01011	Shriram City Union Finance Limited	Finance	4,866	70.75	0.39%
INE388R01022	Syngene International Limited	Pharmaceuticals	23,316	70.04	0.38%
INE233A01035	Godrej Industries Limited	Consumer Non Durables	17,538	68.76	0.37%
INE763G01038	ICICI Securities Limited	Finance	14,109	67.19	0.36%
INE901L01018	Alembic Pharmaceuticals Limited	Pharmaceuticals	10,586	66.69	0.36%
INE342J01019	WACO India Limited	Auto Ancillaries	982	65.49	0.36%
INE95101027	V-Guard Industries Limited	Consumer Durables	32,085	65.12	0.35%
INE138A01034	National Aluminium Company Limited	Non - Ferrous Metals	186,578	62.50	0.33%
INE476A01014	Canara Bank	Banks	42,944	61.71	0.33%
INE478B01035	Hatsun Agro Product Limited	Consumer Non Durables	8,744	60.34	0.32%
INE343H01029	Solar Industries India Limited	Solar Chemicals	5,090	59.94	0.32%
INE45K01017	Polycab India Limited	Industrial Products	5,261	55.91	0.30%
INE338I01027	Motilal Oswal Financial Services Limited	Finance	7,065	52.60	0.28%
INE410B01037	Vinas Organics Limited	Chemicals	5,584	52.48	0.28%
INE89A01010	TTK Prestige Limited	Consumer Durables	866	52.33	0.28%
INE121E01018	JSW Energy Limited	Power	85,552	49.02	0.26%
INE230A01023	EIH Limited	Hotels, Resorts And Other Recreational Activities	36,897	48.65	0.26%
INE066F01012	Hindustan Aeronautics Limited	Aerospace & Defense	6,959	47.74	0.26%
INE225D01027	Symphony Limited	Consumer Durables	3,833	46.16	0.25%
INE510A01028	Engineers India Limited	Construction Project	63,177	44.22	0.24%
INE619P01015	Quess Corp Limited	Services	8,600	44.22	0.24%
INE572E01012	PNB Housing Finance Limited	Finance	12,246	44.07	0.24%
INE050A01025	Bombay Burmah Trading Corporation Limited	Consumer Non Durables	3,763	40.24	0.22%
INE093C01025	Starline Technologies Limited	Services - Equipment & Accessories	36,722	35.60	0.19%
INE001B01026	KRBL Limited	Consumer Non Durables	13,725	34.29	0.18%
INE099N01031	NBCC (India) Limited	Construction	127,498	33.66	0.18%
INE233B01017	Blue Dart Express Limited	Transportation	1,219	33.50	0.18%
INE371A01025	Graphite India Limited	Industrial Products	14,299	31.80	0.17%
INE084A01016	Bank of India	Banks	61,431	31.36	0.17%
INE53H01010	Mahindra CIE Automotive Limited	Industrial Products	22,900	30.39	0.16%
INE850D01014	Godrej Agrovet Limited	Consumer Non Durables	6,419	29.87	0.16%
INE692A01016	Union Bank of India	Banks	78,428	29.14	0.16%
INE545A01016	HEC Limited	Industrial Products	3,224	28.25	0.15%
INE589A01014	NLC India Limited	Power	46,206	27.70	0.15%
INE40M01024	Eris Lifesciences Limited	Pharmaceuticals	6,014	26.08	0.14%
INE002L01015	SJVN Limited	Power	98,269	22.75	0.12%

INE220J01025	Future Consumer Limited	Retailing	140,082	17.23	0.09%
INE665L01035	Varnoc Engineering Limited	Auto Ancillaries	4,214	15.87	0.09%
INE103AD1014	Mangalore Refinery and Petrochemicals Limited	Petroleum Products	40,154	15.26	0.08%
INE562AD1011	Indian Bank	Banks	19,011	14.08	0.08%
INE008AD1015	IDBI Bank Limited	Banks	43,256	13.24	0.07%
INE031AD1017	Housing & Urban Development Corporation Limited	Finance	41,703	12.41	0.07%
INE483AD1010	Central Bank of India	Banks	71,372	11.13	0.06%
INE565AD1014	Indian Overseas Bank	Banks	104,899	9.13	0.05%
INE691AD1018	UCO Bank	Banks	71,877	8.88	0.05%
Subtotal				18,619.90	99.81%
(b) UNLISTED				NIL	NIL
Subtotal				NIL	NIL
Total				18,619.90	99.81%
Money Market Instruments					
Triparty Repo/ Reverse Repo Instrument					
Triparty Repo				956.62	5.13%
Total				956.62	5.13%
OTHERS					
Cash Margin - CCIL				0.03	\$0.00%
Total				0.03	0.00%
Net Current Assets				(913.54)	-4.94%
GRAND TOTAL				18,663.01	100.00%

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE261F08A7	8.6% National Bank For Agriculture and Rural Development **	CRISIL AAA	26	270.47	10.79%
INE031A08632	8.46% Housing & Urban Development Corporation Limited **	ICRA AAA	26	269.84	10.77%
INE020B08BF0	8.45% REC Limited **	CRISIL AAA	26	269.28	10.75%
INE115A07NS0	8.69% LIC Housing Finance Limited **	CRISIL AAA	26	267.36	10.67%
INE019A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	26	266.94	10.52%
INE861G08035	9.95% Food Corporation Of India **	CRISIL AAA(CE)	21	224.32	8.95%
INE752E070D2	7.2% Power Grid Corporation of India Limited **	CRISIL AAA	18	183.11	7.31%
	<b>Zero Coupon Bonds</b>				
INE296A07Q05	Saja Finance Limited **	CRISIL AAA	26	302.70	12.08%
INE756I07C18	HDB Financial Services Limited **	CRISIL AAA	25	290.80	11.60%
	<b>Subtotal</b>			<b>2,334.76</b>	<b>93.17%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,334.76</b>	<b>93.17%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	Reverse Repo			111.30	4.44%
	<b>Total</b>			<b>111.30</b>	<b>4.44%</b>
	<b>Net Current Assets</b>			<b>59.74</b>	<b>2.39%</b>
	<b>GRAND TOTAL</b>			<b>2,505.80</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	Money Market Instruments				
	Triparty Repo/ Reverse Repo Instrument				
	Triparty Repo			22.54	0.43%
	Total			22.54	0.43%
	Exchange Traded Funds				
INF732E01045	Nippon India ETF Junior BeES		1,905,163	5,271.78	99.40%
	Total			5,271.78	99.40%
	OTHERS				
	Cash Margin - CCIL			0.01	0.00%
	Total			0.01	0.00%
	Net Current Assets			8.41	0.17%
	GRAND TOTAL			5,303.74	100.00%

\$ Less Than 0.01% of NAV

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	31	313.69	9.84%
INE201P07169	9.68% G R Infra Projects Limited **	CRISIL AA-	31	311.60	9.77%
INE540P07129	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	31	308.38	9.67%
INE14807JN3	9.08% Indabulls Housing Finance Limited **	CRISIL AA	37	299.81	9.40%
INE651J07848	10% JM Financial Credit Solution Limited **	ICRA AA	31,000	296.29	9.29%
INE134E08JW1	8.18% Power Finance Corporation Limited	CRISIL AAA	23	236.73	7.42%
INE205A07147	8.5% Vedanta Limited **	CRISIL AA	21	210.66	6.61%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	20	206.54	6.48%
INE290N03022	8% Walsahi Renewable Energy Limited **	CARE AN(CE)	16	163.55	5.04%
INE852F07087	11.5% Gateway Distriparks Limited **	FITCH AA-	15	151.78	4.76%
INE669E08284	8.04% Vodafone Idea Limited **#	CARE BB-	34	101.23	3.18%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	8	80.87	2.54%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	6	60.71	1.90%
INE081A08181	2% Tata Steel Limited **	CARE AA	3	49.11	1.54%
	<b>Subtotal</b>			<b>2,787.95</b>	<b>87.44%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE403D08025	8% Bharti Telecom Limited **	CRISIL AA+	24	285.36	8.95%
	<b>Subtotal</b>			<b>285.36</b>	<b>8.95%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,073.31</b>	<b>96.39%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			14.15	0.44%
	<b>Total</b>			<b>14.15</b>	<b>0.44%</b>
	<b>Net Current Assets</b>			<b>168.87</b>	<b>3.17%</b>
	<b>GRAND TOTAL</b>			<b>3,188.33</b>	<b>100.00%</b>

\*\* Non Traded Securities/Liquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE020B0BF0	8.45% REC Limited **	CRISIL AAA	30	310.71	11.17%
INE001A07RS3	8.58% Housing Development Finance Corporation Limited	CRISIL AAA	30	309.82	11.14%
INE002A0M575	8.3% Reliance Industries Limited **	CRISIL AAA	30	309.65	11.13%
INE115A07NS0	8.89% LIC Housing Finance Limited **	CRISIL AAA	29	298.14	10.72%
INE134E0LJW1	8.18% Power Finance Corporation Limited	CRISIL AAA	29	287.32	9.92%
INE906B07FG1	7.6% National Highways Auth Of Ind **	CRISIL AAA	24	246.39	8.86%
INE752E07MF1	8.2% Power Grid Corporation of India Limited	CRISIL AAA	20	206.92	7.44%
INE514E08AG5	9% Export Import Bank of India **	CRISIL AAA	16	168.34	6.05%
INE861G08035	9.95% Food Corporation Of India **	CRISIL AAA(CE)	2	21.36	0.77%
	<b>Zero Coupon Bonds</b>				
INE75807C18	HDB Financial Services Limited **	CRISIL AAA	28	325.69	11.71%
INE891K07416	Axis Finance Limited **	FITCH AAA	11	130.37	4.69%
	<b>Subtotal</b>			<b>2,584.71</b>	<b>92.93%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,584.71</b>	<b>92.93%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			92.50	3.33%
	<b>Total</b>			92.50	3.33%
	<b>Net Current Assets</b>			164.81	3.74%
	<b>GRAND TOTAL</b>			<b>2,782.02</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	35	354.16	9.88%
INE852F07087	11.5% Gateway Distriparks Limited **	FITCH AA-	35	354.16	9.88%
INE540P07129	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	35	348.18	9.71%
INE201P07151	9.69% G R Infra Projects Limited **	CRISIL AA-	34	341.91	9.53%
INE721A07N9	9.1% Shriam Transport Finance Company Limited **	CRISIL AA+	34,000	338.68	9.44%
INE651J07648	10% JM Financial Credit Solution Limited **	ICRA AA	35,000	334.52	9.33%
INE140A07476	9.7% Piramal Enterprises Limited **	ICRA AA	33	327.30	9.13%
INE14807JN3	9.08% Indiabulls Housing Finance Limited **	CRISIL AA	40	324.12	9.04%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	16	181.97	5.07%
INE296N0022	8% Wajihani Renewable Energy Limited **	CARE AA(CE)	16	180.62	5.04%
INE669E08284	8.04% Vodafone Idea Limited **#	CARE BB-	37	110.16	3.07%
INE081A08181	2% Tata Steel Limited **	CARE AA	2	32.74	0.91%
	<b>Subtotal</b>			<b>3,228.52</b>	<b>90.63%</b>
	<b>(b) Privately placed / Unlisted</b>				
	<b>Zero Coupon Bonds</b>				
INE403D08025	Bharati Telecom Limited **	CRISIL AA+	21	249.69	6.96%
	<b>Subtotal</b>			<b>249.69</b>	<b>6.96%</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,478.21</b>	<b>96.99%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			17.97	0.50%
	<b>Total</b>			<b>17.97</b>	<b>0.50%</b>
	<b>Net Current Assets</b>			<b>89.86</b>	<b>2.51%</b>
	<b>GRAND TOTAL</b>			<b>3,586.04</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

# Securities classified as below investment grade or default

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Government Securities</b>				
	Government Securities				
IN1520190019	8.14% State Government Securities	SOVEREIGN	2,356,500	2,535.34	55.57%
IN1520190035	8.17% State Government Securities	SOVEREIGN	1,500,000	1,617.15	35.45%
IN1520190333	8.14% State Government Securities	SOVEREIGN	170,000	182.85	4.01%
IN1920180214	8.16% State Government Securities	SOVEREIGN	62,800	67.75	1.48%
IN1920190206	8.32% State Government Securities	SOVEREIGN	17,000	18.49	0.41%
	<b>Subtotal</b>			<b>4,421.58</b>	<b>96.92%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>4,421.58</b>	<b>96.92%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			14.28	0.31%
	<b>Total</b>			<b>14.28</b>	<b>0.31%</b>
	<b>Net Current Assets</b>			<b>126.53</b>	<b>2.77%</b>
	<b>GRAND TOTAL</b>			<b>4,562.39</b>	<b>100.00%</b>



Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE020B08BT1	8.15% REC Limited **	CRISIL AAA	61	626.70	10.38%
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	52	526.18	8.71%
INE081A08181	2% Tata Steel Limited **	CARE AA	32	523.81	8.67%
INE290N08022	8% Waahani Renewable Energy Limited **	CARE AA(CE)	61	511.77	8.47%
INE540P07128	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	60	497.38	8.24%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	47	475.58	7.88%
INE516Q08166	13% Asirvad Microfinance Ltd **	CRISIL AA-	40	407.13	6.74%
INE86607B1Y4	9.5% India Infoline Finance Limited **	CRISIL AA	40,000	377.50	6.25%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	26	262.84	4.35%
INE134E08J85	7.28% Power Finance Corporation Limited	CRISIL AAA	16	161.83	2.68%
INE115A07N50	8.69% LIC Housing Finance Limited **	CRISIL AAA	15	154.21	2.55%
INE651J07648	10% JM Financial Credit Solution Limited **	ICRA AA	8,000	76.46	1.27%
INE721A07N19	9.1% Shivram Transport Finance Company Limited **	CRISIL AA+	6,000	59.77	0.99%
	<b>Zero Coupon Bonds</b>				
INE265J07274	JM Financial Asset Reconstruction Company Limited **	ICRA AA-	55	616.29	10.21%
INE041007019	EMBASSY OFFICE PARK REIT **	CRISIL AAA	50	546.60	9.05%
	<b>Subtotal</b>			<b>5,824.06</b>	<b>96.44%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>5,824.06</b>	<b>96.44%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			88.72	1.47%
	<b>Total</b>			<b>88.72</b>	<b>1.47%</b>
	<b>Net Current Assets</b>			<b>135.28</b>	<b>2.09%</b>
	<b>GRAND TOTAL</b>			<b>6,039.06</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE020B08BT1	8.15% REC Limited **	CRISIL AAA	21	215.75	9.73%
INE134E08JB5	7.28% Power Finance Corporation Limited	CRISIL AAA	21	212.40	9.58%
INE031A096E5	8.34% Housing & Urban Development Corporation Limited **	ICRA AAA	20	208.15	9.39%
INE01A07RS3	8.55% Housing Development Finance Corporation Limited	CRISIL AAA	20	205.54	9.32%
INE261F08BLJ1	7.85% National Bank For Agriculture and Rural Development **	CRISIL AAA	20	205.62	9.28%
INE115A07NS0	8.69% LIC Housing Finance Limited **	CRISIL AAA	20	205.62	9.28%
INE018A08AR3	7.87% Larsen & Toubro Limited **	CRISIL AAA	20	205.55	9.27%
INE861G08035	9.95% Food Corporation Of India **	CRISIL AAA(CE)	19	202.95	9.16%
INE002A08575	8.3% Reliance Industries Limited **	CRISIL AAA	17	175.47	7.92%
	<b>Zero Coupon Bonds</b>				
INE891K07416	Axis Finance Limited **	FITCH AAA	20	237.04	10.69%
	<b>Subtotal</b>			<b>2,075.29</b>	<b>93.62%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>2,075.29</b>	<b>93.62%</b>
	<b>Money Market Instruments</b>				
	<b>Triparty Repo/ Reverse Repo Instrument</b>				
	<b>Reverse Repo</b>			39.15	1.77%
	<b>Total</b>			<b>39.15</b>	<b>1.77%</b>
	<b>Net Current Assets</b>			<b>192.35</b>	<b>4.81%</b>
	<b>GRAND TOTAL</b>			<b>2,216.79</b>	<b>100.00%</b>

\*\* Non Traded Securities/Illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
	<b>Debt Instruments</b>				
	<b>(a) Listed / awaiting listing on Stock Exchange</b>				
	<b>Non Convertible Debentures</b>				
INE081A08181	2% Tata Steel Limited **	CARE AA	27	441.97	10.85%
INE295J08055	9.15% Coastal Gujarat Power Limited **	CARE AA(CE)	40	410.98	10.09%
INE540P07129	8.48% U.P. Power Corporation Limited **	FITCH AA(CE)	41	407.86	10.01%
INE516Q28166	13% Ashvas Microfinance Ltd **	CRISIL AA-	40	407.13	9.99%
INE868078Y4	8.5% India Infoline Finance Limited **	CRISIL AA	40,000	377.50	9.27%
INE852F07079	11.5% Gateway Distriparks Limited **	FITCH AA-	32	323.80	7.95%
INE020B08B1	8.15% REC Limited **	CRISIL AAA	28	287.67	7.06%
INE134E08J85	7.28% Power Finance Corporation Limited	CRISIL AAA	27	273.08	6.70%
INE721A07N19	8.1% Shriram Transport Finance Company Limited **	CRISIL AA-	24,000	239.07	5.97%
INE607M08048	8.45% Tata Power Renewable Energy Limited **	CARE AA(CE)	19	192.26	4.72%
INE205A07162	8.9% Vedanta Limited **	CRISIL AA	17	171.86	4.22%
INE155A08340	7.5% Tata Motors Limited **	CARE AA-	5	49.67	1.22%
INE041007019	Zero Coupon Bonds EMBASSY OFFICE PARK REIT **	CRISIL AAA	30	377.96	8.05%
	<b>Subtotal</b>			<b>3,910.81</b>	<b>96.00%</b>
	<b>(b) Privately placed / Unlisted</b>			<b>NIL</b>	<b>NIL</b>
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>(c) Securitised Debt</b>				
	<b>Subtotal</b>			<b>NIL</b>	<b>NIL</b>
	<b>Total</b>			<b>3,910.81</b>	<b>96.00%</b>
	<b>Money Market Instruments</b>				
	Triparty Repo/ Reverse Repo Instrument				
	Reverse Repo			45.98	1.13%
	<b>Total</b>			<b>45.98</b>	<b>1.13%</b>
	<b>Net Current Assets</b>			<b>116.62</b>	<b>2.87%</b>
	<b>GRAND TOTAL</b>			<b>4,073.41</b>	<b>100.00%</b>

\*\* Non Traded Securities/illiquid Securities

Monthly Portfolio Statement as on February 29, 2020

ISIN	Name of the Instrument	Industry / Rating	Quantity	Market/Fair Value (Rs. in Lacs)	% to NAV
<b>(a) Listed / awaiting listing on Stock Exchanges</b>					
INE123W01016	SBI Life Insurance Company Limited	Finance	5,405	48.08	4.17%
INE795G01014	HDFC Life Insurance Company Limited	Finance	8,227	44.75	3.88%
INE361B01024	Div's Laboratories Limited	Pharmaceuticals	2,087	43.95	3.81%
INE192R01011	Avenue Supermarkets Limited	Retailing	1,738	40.17	3.48%
INE319A01028	Pudite Industries Limited	Chemicals	2,519	38.18	3.31%
INE070A01016	Shree Cement Limited	Cement	148	33.52	2.91%
INE721A01013	Shriram Transport Finance Company Limited	Finance	2,750	32.94	2.86%
INE347G01014	Petronet LNG Limited	Gas	12,285	30.17	2.62%
INE121J01017	Bharti Infratel Limited	Telecom - Equipment & Accessories	13,936	29.90	2.59%
INE663F01024	Info Edge (India) Limited	Software	1,133	29.45	2.55%
INE118A01012	Bajaj Holdings & Investment Limited	Finance	839	28.37	2.46%
INE259A01022	Colgate Palmolive (India) Limited	Consumer Non Durables	2,183	28.05	2.43%
INE171A01029	The Federal Bank Limited	Banks	32,596	27.98	2.43%
INE140A01024	Primal Enterprises Limited	Pharmaceuticals	1,953	25.53	2.21%
INE437A01024	Apollo Hospitals Enterprise Limited	Healthcare Services	1,481	25.51	2.21%
INE226A01021	Volta Limited	Consumer Durables	3,740	25.39	2.20%
INE196A01026	Marico Limited	Consumer Non Durables	8,455	25.24	2.19%
INE176B01034	Havells India Limited	Consumer Durables	4,096	25.13	2.18%
INE326A01037	Lupin Limited	Pharmaceuticals	3,922	25.09	2.18%
INE079A01024	Ambuja Cements Limited	Cement	12,034	24.68	2.14%
INE094A01015	Hindustan Petroleum Corporation Limited	Petroleum Products	12,230	24.17	2.10%
INE192A01025	Tata Consumer Products Limited	Consumer Non Durables	6,823	23.60	2.05%
INE406A01037	Aurobindo Pharma Limited	Pharmaceuticals	4,609	23.29	2.02%
INE114A01025	Container Corporation of India Limited	Transportation	4,491	22.96	1.99%
INE883A01011	MRF Limited	Auto Ancillaries	34	22.54	1.95%
INE761H01022	Page Industries Limited	Textile Products	95	21.05	1.83%
INE376G01013	Biocon Limited	Pharmaceuticals	7,273	20.87	1.81%
INE092A01019	Tata Chemicals Limited	Chemicals	2,879	20.51	1.78%
INE646L01027	InterGlobe Aviation Limited	Transportation	1,573	20.46	1.77%
INE77A01035	Motherson Sumi Systems Limited	Auto Ancillaries	19,655	20.45	1.77%
INE003A01024	Siemens Limited	Industrial Capital Goods	1,458	18.99	1.65%
INE299J01018	Crompton Greaves Consumer Electricals Limited	Consumer Durables	6,779	18.87	1.64%
INE012A01025	ACC Limited	Cement	1,384	18.29	1.59%
INE020B01018	REC Limited	Finance	15,204	17.94	1.56%
INE465A01025	Bharat Forge Limited	Industrial Products	4,118	17.94	1.56%
INE323A01026	Bosch Limited	Auto Ancillaries	140	16.97	1.47%
INE774D01024	Mahindra & Mahindra Financial Services Limited	Finance	4,857	16.78	1.46%
INE575G01028	RBL Bank Limited	Banks	5,668	16.48	1.43%
INE208A01029	Ashok Leyland Limited	Auto	23,489	16.41	1.42%
INE115A01026	LIC Housing Finance Limited	Finance	4,960	15.90	1.38%
INE028A01039	Bank of Barods	Banks	20,154	15.42	1.34%
INE148B01020	Indiabulls Housing Finance Limited	Finance	5,422	15.17	1.32%
INE494B01023	TVS Motor Company Limited	Auto	3,268	14.23	1.23%
INE245A01021	Tata Power Company Limited	Power	29,684	13.85	1.20%
INE584A01023	NMDC Limited	Minerals/Mining	14,043	12.84	1.11%
INE302A01020	Exide Industries Limited	Auto Ancillaries	7,518	12.39	1.07%
INE529G01027	Yes Bank Limited	Banks	33,837	11.69	1.01%
INE298A01020	Cummins India Limited	Industrial Products	2,225	11.37	0.99%
INE160A01022	Punjab National Bank	Banks	17,658	7.95	0.69%
INE257A01026	Bharat Heavy Electricals Limited	Industrial Capital Goods	21,103	6.46	0.56%
<b>Subtotal</b>				<b>1,147.84</b>	<b>99.56%</b>
<b>(b) UNLISTED</b>				<b>NIL</b>	<b>NIL</b>
<b>Subtotal</b>				<b>NIL</b>	<b>NIL</b>
<b>Total</b>				<b>1,147.84</b>	<b>99.56%</b>
<b>Money Market Instruments</b>					
<b>Triparty Repo/ Reverse Repo Instrument</b>					
<b>Triparty Repo</b>				4.38	0.38%
<b>Total</b>				<b>4.38</b>	<b>0.38%</b>
<b>OTHERS</b>					
<b>Cash Margin - CCIL</b>				0.00	0.00%
<b>Total</b>				<b>0.00</b>	<b>0.00%</b>
<b>Net Current Assets</b>				<b>0.69</b>	<b>0.06%</b>
<b>GRAND TOTAL</b>				<b>1,152.91</b>	<b>100.00%</b>

\$ Less Than 0.01% of NAV

Aggregate value of investments made by other schemes of Nippon India Mutual Fund are amounting to Rs 1077.41 Lacs.

**Security matured and default beyond its maturity date as on 29th February 2020 (forming part of net curr**

[Index](#)

**Nippon India Fixed Horizon Fund - XXXI - Series 11**

ISIN	Name of the Instrument	Value of security considered under net receivable( Rs. In Lakhs)	% of Value of security considered under net receivable to Net Assets	Total amount due ( Rs. In Lakhs)
INE202B07IU3	9.05% Dewan Hs Fin Corp Ltd NCD Ser 1 (09/09/2019) - Matured #	-	0.00%	599.64

**Nippon India Fixed Horizon Fund - XXIV - Series 2**

ISIN	Name of the Instrument	Value of security considered under net receivable( Rs. In Lakhs)	% of Value of security considered under net receivable to Net Assets	Total amount due ( Rs. In Lakhs)
INE202B07IU3	9.05% Dewan Hs Fin Corp Ltd NCD Ser 1 (09/09/2019) - Matured #	-	0.00%	130.83

**Nippon India Fixed Horizon Fund - XXXI - Series 6**

ISIN	Name of the Instrument	Value of security considered under net receivable( Rs. In Lakhs)	% of Value of security considered under net receivable to Net Assets	Total amount due ( Rs. In Lakhs)
INE202B07IU3	9.05% Dewan Hs Fin Corp Ltd NCD Ser 1 (09/09/2019) - Matured #	-	0.00%	403.39

# Securities classified as below investment grade or default