

Full holdings as at February 28, 2018

▼ Faller ▲ Raiser ► No Change ■ New Entry ◆ Exit

SOV (4)

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
4	▼	RAJASTHAN STATE 8.39 15/03/2023	GOI Loans	4.32	4.70	-	-	505.84
15	■	GUJARAT STATE 8.58 23/01/2023	GOI Loans	2.18	-	-	-	255.58
18	▼	HARYANA STATE 8.14 30/06/2022	GOI Loans	2.15	2.33	-	-	251.60
-	◆	GOI 8.2 15/02/2022	GOI Loans	-	2.37	-	-	-
Subtotal				8.65	9.40	n/a	n/a	1013.02

AAA (7)

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
10	▲	NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT 6.98 30/09/2020	Bonds/Debentures	2.93	2.26	-	-	342.88
16	▼	POWER FINANCE CORPN. LTD. 8.53 24/07/2020	Bonds/Debentures	2.16	2.34	-	-	252.84
23	►	HDB FINANCIAL SERVICES LTD. 7.55 19/06/2020	Bonds/Debentures	2.09	2.26	-	-	245.20
26	■	RURAL ELECTRIFICATION CORPN. LTD. 7.24 21/10/2021	Bonds/Debentures	2.08	-	-	-	244.11
39	▼	INDIABULLS HOUSING FINANCE LTD. 10 29/09/2019	Bonds/Debentures	0.87	0.94	-	-	102.17
40	▼	INDIABULLS HOUSING FINANCE LTD. 30/06/2018	Bonds/Debentures	0.86	0.93	-	-	100.63
-	◆	KOTAK MAHINDRA PRIME LTD. 8.03 14/02/2019	Bonds/Debentures	-	2.29	-	-	-
Subtotal				10.99	11.02	n/a	n/a	1287.82

AA+ (13)

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
6	▼	AXIS BANK LTD. 8.75 28/06/2022	Bonds/Debentures	4.17	4.53	-	-	488.63
13	▲	HDFC BANK LTD. 8.85 31/12/2099	Bonds/Debentures	2.54	0.46	-	-	297.91
14	▼	IDEA CELLULAR LTD. 8.04 27/01/2022	Bonds/Debentures	2.48	2.71	-	-	290.81
17	▼	IDEA CELLULAR LTD. 9.45 31/10/2019	Bonds/Debentures	2.15	2.33	-	-	252.21
19	►	MAHINDRA RURAL HOUSING FINANCE LTD. 7.73 27/06/2019	Bonds/Debentures	2.11	2.28	-	-	247.46
20	►	L&T HOUSING FINANCE LTD. 7.85 25/05/2020	Bonds/Debentures	2.11	2.28	-	-	246.75
24	▼	TATA MOTORS LTD. 7.28 29/07/2020	Bonds/Debentures	2.09	2.26	-	-	244.92
27	▼	SUNDARAM BNP PARIBAS HOME FINANCE LTD. 8.75 12/09/2019	Bonds/Debentures	1.71	1.85	-	-	200.85
28	▼	ICICI BANK LTD. 9.2 31/12/2050	Bonds/Debentures	1.71	1.85	-	-	199.94
35	▼	MAHINDRA RURAL HOUSING FINANCE LTD. 8.2 30/03/2020	Bonds/Debentures	1.27	1.37	-	-	148.71
37	▼	AXIS BANK LTD. 8.75	Bonds/Debentures	1.25	1.36	-	-	146.85
44	▼	TATA MOTORS LTD. 7.5 20/10/2021	Bonds/Debentures	0.83	0.90	-	-	97.44
46	▼	STATE BANK OF INDIA 8.15	Bonds/Debentures	0.41	0.45	-	-	48.42
Subtotal				24.83	24.63	n/a	n/a	2910.89

AA (18)

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
2	▼	INDUSIND BANK LTD. 9.5	Bonds/Debentures	4.68	5.08	-	-	548.65
3	▼	AFCONS INFRASTRUCTURE LTD. 8.6 06/09/2021	Bonds/Debentures	4.64	5.03	-	-	543.42
5	▼	VEDANTA LTD. 9.17 04/07/2023	Bonds/Debentures	4.28	4.61	-	-	501.20

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
7	▼	WALWHAN RENEWABLES ENERGY PVT. LTD. 31/01/2022	Bonds/Debentures	4.14	4.49	-	-	484.72
8	▶	INDIA INFOLINE HOUSING FINANCE LTD. 8.1 21/11/2019	Bonds/Debentures	3.80	4.10	-	-	445.12
9	▼	TATA HOUSING DEVP. CO. LTD 8.19 23/04/2020	Bonds/Debentures	3.79	4.10	-	-	444.41
21	▼	VODAFONE MOBILE SERVICES LTD. 8.25 10/07/2020	Bonds/Debentures	2.10	2.30	-	-	246.62
22	▼	TATA POWER RENEWABLE ENERGY LTD. 8.45 25/05/2022	Securitised Debt	2.10	2.27	-	-	246.09
25	■	TATA POWER CO. LTD. 7.99 16/11/2021	Bonds/Debentures	2.09	-	-	-	244.66
29	▼	JM FINANCIAL PRODUCTS LTD. 8.6846 23/11/2018	Bonds/Debentures	1.70	1.83	-	-	199.37
30	▼	ADITYA BIRLA FASHION AND RETAIL LTD. 17/06/2021	Bonds/Debentures	1.37	1.47	-	-	160.76
31	▼	HINDALCO INDUSTRIES LTD. 9.6 02/08/2022	Bonds/Debentures	1.33	1.45	-	-	155.97
33	▼	TATA STEEL LTD. 9.15 24/01/2021	Bonds/Debentures	1.30	1.41	-	-	152.74
34	▼	JM FINANCIAL PRODUCTS LTD. 8.8803 10/08/2018	Bonds/Debentures	1.28	1.38	-	-	149.73
38	▼	HINDALCO INDUSTRIES LTD. 9.55 27/07/2022	Bonds/Debentures	0.89	0.96	-	-	103.78
41	■	JM FINANCIAL CREDIT SOLUTIONS LTD. 9.69 30/09/2019	Bonds/Debentures	0.86	-	-	-	100.27
42	▼	INDUSIND BANK LTD. 9.5 18/04/2022	Bonds/Debentures	0.85	0.92	-	-	99.73
43	▼	JM FINANCIAL CREDIT SOLUTIONS LTD. 8.75 12/09/2019	Bonds/Debentures	0.84	0.91	-	-	98.96
Subtotal				42.04	42.31	n/a	n/a	4926.19

AA- (1)

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
12	▼	TATA POWER CO. LTD. 9.48 17/11/2019	Bonds/Debentures	2.60	2.81	-	-	304.58
Subtotal				2.60	2.81	n/a	n/a	304.58

P1+ (3)

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
11	▼	SHAPOORJI PALLONJI CO. LTD. 349-D 30/10/2018	Commercial Paper	2.83	3.03	-	-	331.72
36	▼	SHAPOORJI PALLONJI CO. LTD. 272-D 05/06/2018	Commercial Paper	1.25	1.34	-	-	146.94
45	▼	SHAPOORJI PALLONJI CO. LTD. 213-D 26/04/2018	Commercial Paper	0.42	0.45	-	-	49.41
Subtotal				4.50	4.82	n/a	n/a	528.06

UNDISCLOSED (2)

Rank	Change	Name	Instrument Type	Current % of portfolio as at 28/02/2018	Previous % of portfolio as at 31/01/2018	This month's performance	This month's contribution	Approx. current holding value in Rs (millions) as at 28/02/2018
1	▲	CBLO	Cash & Cash Equivalents	5.09	1.76	-	-	597.10
32	▼	NET CURRENT ASSETS	Cash & Cash Equivalents	1.30	3.25	-	-	153.68
Subtotal				6.39	5.01	n/a	n/a	750.78