

Valuation Date:

December 31, 2022

S. No.	ISIN	Security Name	Instrument Type	Maturity Date	Crisil's T-Bill Price	Crisil's T-Bill Yield	Rating_CRISI L	Rating Change_CRISI L	Crisil's T-Bill FaceValue
1	IN002022X270	TB - 05/01/23 - 91D	T-Bill	5/Jan/23	99.9344	5.9877%	Sovereign		100
2	IN002022Y146	TB - 05/01/23 - 182D	T-Bill	5/Jan/23	99.9344	5.9885%	Sovereign		100
3	IN002021Z426	TB - 05/01/23 - 364D	T-Bill	5/Jan/23	99.9343	6.0000%	Sovereign		100
4	IN002022X288	TB - 12/01/23 - 91D	T-Bill	12/Jan/23	99.8173	6.0734%	Sovereign		100
5	IN002022Y153	TB - 12/01/23 - 182D	T-Bill	12/Jan/23	99.8213	5.9400%	Sovereign		100
6	IN002021Z434	TB - 12/01/23 - 364D	T-Bill	12/Jan/23	99.8192	6.0100%	Sovereign		100
7	IN002022X296	TB - 19/01/23 - 91D	T-Bill	19/Jan/23	99.7069	5.9600%	Sovereign		100
8	IN002022Y161	TB - 19/01/23 - 182D	T-Bill	19/Jan/23	99.7001	6.1000%	Sovereign		100
9	IN002021Z442	TB - 19/01/23 - 364D	T-Bill	19/Jan/23	99.7074	5.9500%	Sovereign		100
10	IN002022Y179	TB - 26/01/23 - 182D	T-Bill	26/Jan/23	99.6008	5.8517%	Sovereign		100
11	IN002021Z459	TB - 26/01/23 - 364D	T-Bill	26/Jan/23	99.6008	5.8517%	Sovereign		100
12	IN002022X304	TB - 27/01/23 - 91D	T-Bill	27/Jan/23	99.5718	6.0370%	Sovereign		100
13	IN002022X312	TB - 02/02/23 - 91D	T-Bill	2/Feb/23	99.4724	6.0500%	Sovereign		100
14	IN002022Y187	TB - 02/02/23 - 182D	T-Bill	2/Feb/23	99.4724	6.0500%	Sovereign		100
15	IN002021Z467	TB - 02/02/23 - 364D	T-Bill	2/Feb/23	99.4724	6.0500%	Sovereign		100
16	IN002022X320	TB - 09/02/23 - 91D	T-Bill	9/Feb/23	99.3577	6.0500%	Sovereign		100
17	IN002022Y195	TB - 09/02/23 - 182D	T-Bill	9/Feb/23	99.3577	6.0500%	Sovereign		100
18	IN002021Z475	TB - 09/02/23 - 364D	T-Bill	9/Feb/23	99.3577	6.0500%	Sovereign		100
19	IN002022X338	TB - 16/02/23 - 91D	T-Bill	16/Feb/23	99.2272	6.1800%	Sovereign		100
20	IN002022Y203	TB - 16/02/23 - 182D	T-Bill	16/Feb/23	99.2272	6.1800%	Sovereign		100
21	IN002021Z483	TB - 16/02/23 - 364D	T-Bill	16/Feb/23	99.2272	6.1800%	Sovereign		100
22	IN002022X346	TB - 23/02/23 - 91D	T-Bill	23/Feb/23	99.1106	6.1800%	Sovereign		100
23	IN002022Y211	TB - 23/02/23 - 182D	T-Bill	23/Feb/23	99.1106	6.1800%	Sovereign		100
24	IN002021Z491	TB - 23/02/23 - 364D	T-Bill	23/Feb/23	99.1106	6.1800%	Sovereign		100
25	IN002022X353	TB - 02/03/23 - 91D	T-Bill	2/Mar/23	98.9798	6.2700%	Sovereign		100
26	IN002022Y229	TB - 02/03/23 - 182D	T-Bill	2/Mar/23	98.9798	6.2700%	Sovereign		100
27	IN002021Z509	TB - 02/03/23 - 364D	T-Bill	2/Mar/23	98.9798	6.2700%	Sovereign		100
28	IN002022X361	TB - 09/03/23 - 91D	T-Bill	9/Mar/23	98.8622	6.2700%	Sovereign		100
29	IN002022Y245	TB - 09/03/23 - 182D	T-Bill	9/Mar/23	98.8622	6.2700%	Sovereign		100
30	IN002021Z517	TB - 09/03/23 - 364D	T-Bill	9/Mar/23	98.8622	6.2700%	Sovereign		100
31	IN002022X379	TB - 16/03/23 - 91D	T-Bill	16/Mar/23	98.7319	6.3350%	Sovereign		100
32	IN002022Y252	TB - 16/03/23 - 182D	T-Bill	16/Mar/23	98.7319	6.3350%	Sovereign		100
33	IN002021Z525	TB - 16/03/23 - 364D	T-Bill	16/Mar/23	98.7319	6.3350%	Sovereign		100
34	IN002022X387	TB - 23/03/23 - 91D	T-Bill	23/Mar/23	98.6136	6.3350%	Sovereign		100
35	IN002022Y260	TB - 23/03/23 - 182D	T-Bill	23/Mar/23	98.6136	6.3350%	Sovereign		100
36	IN002021Z533	TB - 23/03/23 - 364D	T-Bill	23/Mar/23	98.6136	6.3350%	Sovereign		100
37	IN002022X395	TB - 30/03/23 - 91D	T-Bill	30/Mar/23	98.4956	6.3350%	Sovereign		100

38	IN002022Y278	TB - 30/03/23 - 182D	T-Bill	30/Mar/23	98.4956	6.3350%	Sovereign		100
39	IN002021Z541	TB - 30/03/23 - 364D	T-Bill	30/Mar/23	98.4956	6.3350%	Sovereign		100
40	IN002022Y286	TB - 06/04/23 - 182D	T-Bill	6/Apr/23	98.3490	6.4500%	Sovereign		100
41	IN002022Z010	TB - 06/04/23 - 364D	T-Bill	6/Apr/23	98.3490	6.4500%	Sovereign		100
42	IN002022Z028	TB - 12/04/23 - 364D	T-Bill	12/Apr/23	98.2465	6.4500%	Sovereign		100
43	IN002022Y294	TB - 13/04/23 - 364D	T-Bill	13/Apr/23	98.2294	6.4500%	Sovereign		100
44	IN002022Y302	TB - 20/04/23 - 182D	T-Bill	20/Apr/23	98.1102	6.4500%	Sovereign		100
45	IN002022Z036	TB - 20/04/23 - 364D	T-Bill	20/Apr/23	98.1102	6.4500%	Sovereign		100
46	IN002022Z044	TB - 27/04/23 - 364D	T-Bill	27/Apr/23	97.9913	6.4500%	Sovereign		100
47	IN002022Y310	TB - 28/04/23 - 182D	T-Bill	28/Apr/23	97.9743	6.4500%	Sovereign		100
48	IN002022Y328	TB - 04/05/23 - 182D	T-Bill	4/May/23	97.8243	6.6000%	Sovereign		100
49	IN002022Z051	TB - 04/05/23 - 364D	T-Bill	4/May/23	97.8243	6.6000%	Sovereign		100
50	IN002022Y336	TB - 11/05/23 - 182D	T-Bill	11/May/23	97.7033	6.6000%	Sovereign		100
51	IN002022Z069	TB - 11/05/23 - 364D	T-Bill	11/May/23	97.7033	6.6000%	Sovereign		100
52	IN002022Y344	TB - 18/05/23 - 182D	T-Bill	18/May/23	97.5826	6.6000%	Sovereign		100
53	IN002022Z077	TB - 18/05/23 - 364D	T-Bill	18/May/23	97.5826	6.6000%	Sovereign		100
54	IN002022Y351	TB - 25/05/23 - 182D	T-Bill	25/May/23	97.4622	6.6000%	Sovereign		100
55	IN002022Z085	TB - 25/05/23 - 364D	T-Bill	25/May/23	97.4622	6.6000%	Sovereign		100
56	IN002022Y369	TB - 01/06/23 - 182D	T-Bill	1/Jun/23	97.2961	6.7174%	Sovereign		100
57	IN002022Z093	TB - 01/06/23 - 364D	T-Bill	1/Jun/23	97.2961	6.7174%	Sovereign		100
58	IN002022Y377	TB - 08/06/23 - 182D	T-Bill	8/Jun/23	97.1743	6.7174%	Sovereign		100
59	IN002022Z101	TB - 08/06/23 - 364D	T-Bill	8/Jun/23	97.1743	6.7174%	Sovereign		100
60	IN002022Y385	TB - 15/06/23 - 182D	T-Bill	15/Jun/23	97.0528	6.7174%	Sovereign		100
61	IN002022Z119	TB - 15/06/23 - 364D	T-Bill	15/Jun/23	97.0528	6.7174%	Sovereign		100
62	IN002022Y393	TB - 22/06/23 - 182D	T-Bill	22/Jun/23	96.9615	6.6500%	Sovereign		100
63	IN002022Z127	TB - 22/06/23 - 364D	T-Bill	22/Jun/23	96.9615	6.6500%	Sovereign		100
64	IN002022Y401	TB - 29/06/23 - 182D	T-Bill	29/Jun/23	96.8086	6.7222%	Sovereign		100
65	IN002022Z135	TB - 29/06/23 - 364D	T-Bill	29/Jun/23	96.8418	6.6500%	Sovereign		100
66	IN002022Z143	TB - 06/07/23 - 364D	T-Bill	6/Jul/23	96.6747	6.7500%	Sovereign		100
67	IN002022Z150	TB - 13/07/23 - 364D	T-Bill	13/Jul/23	96.5538	6.7500%	Sovereign		100
68	IN002022Z168	TB - 20/07/23 - 364D	T-Bill	20/Jul/23	96.4333	6.7500%	Sovereign		100
69	IN002022Z176	TB - 27/07/23 - 364D	T-Bill	27/Jul/23	96.3131	6.7500%	Sovereign		100
70	IN002022Z184	TB - 03/08/23 - 364D	T-Bill	3/Aug/23	96.1823	6.7700%	Sovereign		100
71	IN002022Z192	TB - 10/08/23 - 364D	T-Bill	10/Aug/23	96.0623	6.7700%	Sovereign		100
72	IN002022Z200	TB - 17/08/23 - 364D	T-Bill	17/Aug/23	95.9427	6.7700%	Sovereign		100
73	IN002022Z218	TB - 24/08/23 - 364D	T-Bill	24/Aug/23	95.8233	6.7700%	Sovereign		100
74	IN002022Z226	TB - 31/08/23 - 364D	T-Bill	31/Aug/23	95.7042	6.7700%	Sovereign		100
75	IN002022Z234	TB - 07/09/23 - 364D	T-Bill	7/Sep/23	95.5668	6.8000%	Sovereign		100
76	IN002022Z242	TB - 14/09/23 - 364D	T-Bill	14/Sep/23	95.4478	6.8000%	Sovereign		100
77	IN002022Z259	TB - 21/09/23 - 364D	T-Bill	21/Sep/23	95.3291	6.8000%	Sovereign		100
78	IN002022Z267	TB - 28/09/23 - 364D	T-Bill	28/Sep/23	95.2108	6.8000%	Sovereign		100
79	IN002022Z275	TB - 05/10/23 - 364D	T-Bill	5/Oct/23	95.0927	6.8000%	Sovereign		100
80	IN002022Z283	TB - 12/10/23 - 364D	T-Bill	12/Oct/23	94.9749	6.8000%	Sovereign		100
81	IN002022Z291	TB - 19/10/23 - 364D	T-Bill	19/Oct/23	94.8574	6.8000%	Sovereign		100
82	IN002022Z309	TB - 27/10/23 - 364D	T-Bill	27/Oct/23	94.7235	6.8000%	Sovereign		100
83	IN002022Z317	TB - 02/11/23 - 364D	T-Bill	2/Nov/23	94.5859	6.8500%	Sovereign		100

84	IN002022Z325	TB - 09/11/23 - 364D	T-Bill	9/Nov/23	94.4685	6.8500%	Sovereign		100
85	IN002022Z333	TB - 16/11/23 - 364D	T-Bill	16/Nov/23	94.3515	6.8500%	Sovereign		100
86	IN002022Z341	TB - 23/11/23 - 364D	T-Bill	23/Nov/23	94.2346	6.8500%	Sovereign		100
87	IN002022Z358	TB - 30/11/23 - 364D	T-Bill	30/Nov/23	94.1181	6.8500%	Sovereign		100
88	IN002022Z366	TB - 07/12/23 - 364D	T-Bill	7/Dec/23	93.9608	6.9000%	Sovereign		100
89	IN002022Z374	TB - 14/12/23 - 364D	T-Bill	14/Dec/23	93.8620	6.8786%	Sovereign		100
90	IN002022Z382	TB - 21/12/23 - 364D	T-Bill	21/Dec/23	93.7460	6.8786%	Sovereign		100
91	IN002022Z390	TB - 28/12/23 - 364D	T-Bill	28/Dec/23	93.6333	6.8750%	Sovereign		100

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