

Index

Scheme Code	Scheme Short code	Scheme Name
PP001	PPLTVF	Parag Parikh Long Term Equity Fund
PP002	PPLF	Parag Parikh Liquid Fund
PP003	PPTSE	Parag Parikh Tax Saver Fund

PPFAS Mutual Fund

SCHEME NAME :

Parag Parikh Long Term Equity Fund (An Open Ended Equity Scheme)

PORTFOLIO STATEMENT AS ON :

Half-yearly Portfolio Statement for the period ended March 31, 2020

Name of the Instrument / Issuer	ISIN	Rating / Industry ^	Quantity	Market value (Rs. in Lakhs)	% to NAV
EQUITY & EQUITY RELATED					
a) Listed/awaiting listing on Stock Exchanges					
HDFC Bank Ltd.	INE040A01034	Banks	2,629,609	22,664.60	9.26
Bajaj Holdings & Investment Ltd.	INE118A01012	Finance	860,095	15,469.24	6.32
Mphasis Ltd.	INE356A01018	Software	1,888,719	12,549.59	5.13
Hero MotoCorp Ltd.	INE158A01026	Auto	762,207	12,168.25	4.97
ITC Ltd.	INE154A01025	Consumer Non Durables	7,000,000	12,019.00	4.91
ICICI Bank Ltd.	INE090A01021	Banks	3,675,988	11,901.01	4.86
Persistent Systems Ltd.	INE262H01013	Software	2,066,976	11,388.00	4.65
Axis Bank Ltd.	INE238A01034	Banks	2,969,094	11,252.87	4.60
Zybus Wellness Ltd.	INE768C01010	Consumer Non Durables	696,769	9,053.47	3.70
Balkrishna Industries Ltd.	INE787D01026	Auto Ancillaries	1,063,106	8,416.08	3.44
Lupin Ltd.	INE326A01037	Pharmaceuticals	864,964	5,100.26	2.08
Dr. Reddy's Laboratories Ltd.	INE089A01023	Pharmaceuticals	160,325	5,003.34	2.04
Cadila Healthcare Ltd.	INE010B01027	Pharmaceuticals	1,790,050	4,783.91	1.95
Central Depository Services (I) Ltd.	INE736A01011	Finance	2,062,980	4,423.03	1.81
Mahindra Holidays & Resorts India Ltd.	INE998I01010	Hotels, Resorts And Other Rec	3,147,495	4,398.62	1.80
ICRA Ltd.	INE725G01011	Finance	156,667	3,360.04	1.37
IPCA Laboratories Ltd.	INE571A01020	Pharmaceuticals	236,663	3,294.94	1.35
Oracle Financial Services Software Ltd.	INE881D01027	Software	77,340	1,565.09	0.64
Multi Commodity Exchange of India Ltd.	INE745G01035	Finance	126,682	1,424.22	0.58
Sun Pharmaceutical Industries Ltd.	INE044A01036	Pharmaceuticals	326,500	1,150.26	0.47
Total				161,385.82	65.93
b) Unlisted					
				NIL	NIL
c) Foreign Securities and /or overseas ETF					
Alphabet Inc.	US02079K1079	Internet and Technology #	26,373	22,800.53	9.31
Amazon.Com Inc	US02313S1067	Consumer Services #	15,323	22,686.34	9.27
Facebook Inc	US30303M1027	Internet and Technology #	124,349	15,556.42	6.35
Total				61,043.29	24.93
d) ADR/GDR					
Suzuki Motor Corporation *	US86959X1072	Auto #	121,169	9,401.62	3.84
Nestle SA *	US6410694060	Packaged Foods #	74,580	5,877.53	2.40
Total				15,279.15	6.24
DEBT INSTRUMENTS					
a) Listed/awaiting listing on the stock exchanges					
				NIL	NIL
b) Privately Placed/Unlisted					
				NIL	NIL
c) Securitised Debt Instruments					
				NIL	NIL
d) Central Government Securities					
				NIL	NIL
e) State Government Securities					
				NIL	NIL
MONEY MARKET INSTRUMENTS					
a) Commercial Paper					
				NIL	NIL
b) Certificate of Deposits					
				NIL	NIL
c) Treasury Bills					
				NIL	NIL
d) Bills Re- Discounting					
				NIL	NIL
OTHERS					
a) Mutual Fund Units / Exchange Traded Funds					
				NIL	NIL
b) Short Term Deposits					
				NIL	NIL
c) Term Deposits Placed as Margins					
4.75% Axis Bank Ltd. (Duration 195 Days)				491.00	0.20
5.40% HDFC Bank Ltd. (Duration 91 Days)				100.00	0.04
Total				591.00	0.24
d) TREPS / Reverse Repo Investments					
TREPS 03-Apr-2020				7,534.90	3.08
Total				7,534.90	3.08
Other Current Assets / (Liabilities)					
Net Receivable / Payable				(1,021.12)	(0.42)
Total				(1,021.12)	(0.42)
GRAND TOTAL (AUM)				244,813.04	100.00

DERIVATIVES

Name of the Instrument	Long / Short	Quantity	Market value (Rs. in Lakhs)	% to AUM
Currency Future				
Currency Derivatives 28-APR-20	Short	(88,900,000.00)	(67,399.54)	(27.53)
Derivatives Total			(67,399.54)	(27.53)

Symbols :-

*Traded on US OTC Markets

^ The Name of the Industry is in accordance with Industry Classification as recommended by AMFI.

The Name of the Industry is in accordance with Industry Classification for Foreign Securities is as per NASDAQ.

Notes:

1. Total value provided for securities classified as below investment grade or default and its percentage to NAV - NIL

Name of security	ISIN Code	Net receivable/ market value	Net receivable/ market value	Total amount due (including principal and interest)
		(Rs. in Lakhs)	(as % to NAV)	(Rs. in Lakhs)
NIL	NIL	NIL	NIL	NIL

2. Total value and percentage of Illiquid Equity Shares: Nil

3. Plan wise per unit Net Asset Value are as follows:

Plan / Option	September 30, 2019 (Rs.)	March 31, 2020 (Rs.)
Direct Plan	26.3261	21.8587
Regular Plan	25.4039	21.0050

4. Total Dividend (Net) declared during the period ended March 31, 2020 - Nil

5. Total Bonus declared during the period ended March 31, 2020 - Nil

6. Total outstanding exposure in derivative instruments as on March 31, 2020: Rs.(673,99,53,500)
(Gross exposure means sum of all long and short positions in derivatives)

7. Total investment in Foreign Securities / ADRs / GDRs as on March 31, 2020: Rs.763,22,43,320.18

8. Portfolio Turnover Ratio (Including Equity Arbitrage): 104.11%

9. Portfolio Turnover Ratio (Excluding Equity Arbitrage): 5.85%

10. Repo transactions in corporate debt securities during the period ending March 31, 2020 is Nil.

11. Disclosure for investments in derivative instruments

A. Hedging Positions through Futures as on 31-March-2020 :

Underlying	Series	Long / Short	Futures Price when purchased (Rs. Per unit)	Current price of the contract (Rs. Per unit)	Margin maintained in Rs. Lakhs
a. Equity Futures					
Nil					
b. Currency Future					
Currency Derivatives-28-APR-2020	April/20	Short	74.63	75.82	2,003.33

Total %age of existing assets hedged through futures: 27.53%

Note: In addition to this, 31.18% of our Portfolio is in Foreign Securities (USD) and 0.97% is in Foreign Currency (USD). 85.65% of total Foreign Portfolio (USD) is hedged through Currency Derivatives to avoid currency risk.

For the period 01-October-2019 to 31-March-2020, the following details specified for hedging transactions through futures which have been squared off/expired :

Total Number of contracts where futures were bought (opening balance)	Nil
Total Number of contracts where futures were bought	460,613,831
Total Number of contracts where futures were sold (opening balance)	69,101,987
Total Number of contracts where futures were sold	391,511,021
Gross Notional Value of contracts where futures were bought (opening balance) Rs.	Nil
Gross Notional Value of contracts where futures were bought Rs.	41,533,165,842
Gross Notional Value of contracts where futures were sold (opening balance) Rs.	6,391,278,709
Gross Notional Value of contracts where futures were sold Rs.	35,070,544,510
Net Profit/Loss value on all contracts combined Rs.	(71,342,622)
Exposure created due to over hedging through futures (quantity of hedging position exceeding the quantity of existing position being hedged) is Nil.	

B. Other than Hedging Positions through Futures as on 31-March-2020 : Nil**C. Hedging Position through Put Option as on 31-March-2020 : Nil****D. Other than Hedging Positions through Options as on 31-March-2020 : Nil****E. Hedging Positions through swaps as on 31-March-2020: Nil**

12. Deviation from the valuation prices given by valuation agencies: Nil

PPFAS Mutual Fund

SCHEME NAME :

PORTFOLIO STATEMENT AS ON :

Parag Parikh Liquid Fund (An Open Ended Liquid Scheme)

Half-yearly Portfolio Statement for the period ended March 31, 2020

Name of the Instrument / Issuer	ISIN	Rating / Industry ^	Quantity	Market value (Rs. in Lakhs)	% to NAV
DEBT INSTRUMENTS					
a) Listed/awaiting listing on the stock exchanges					
				NIL	NIL
b) Privately Placed/Unlisted					
				NIL	NIL
c) Securitised Debt Instruments					
				NIL	NIL
d) Central Government Securities					
6.65% Government of India 09-Apr-2020	IN0020180017	Sovereign	4,000,000	4,002.20	10.26
8.27% Government of India 09-Jun-2020	IN0020140029	Sovereign	2,000,000	2,014.15	5.16
7.80% Government of India 03-May-2020	IN0020100015	Sovereign	2,000,000	2,005.41	5.14
Total				8,021.76	20.56
e) State Government Securities					
8.49% State Government of Andhra Pradesh 28-Apr-2020	IN1020100021	Sovereign	2,000,000	2,005.33	5.14
Total				2,005.33	5.14
MONEY MARKET INSTRUMENTS					
a) Commercial Paper					
Indian Oil Corporation Ltd. 07-Apr-2020	INE242A14PE3	IND A1+	100	499.55	1.28
NTPC Ltd. 24-Apr-2020	INE733E14682	ICRA A1+	100	498.44	1.28
Export-Import Bank of India 11-Jun-2020	INE514E140L5	CRISIL A1+	100	495.52	1.27
Total				1,493.51	3.83
b) Certificate of Deposits					
National Bank for Agriculture and Rural Development 23-Apr-2020	INE261F16397	CRISIL A1+	500	498.49	1.28
Total				498.49	1.28
c) Treasury Bills					
91 DAY T-BILL 21-May-2020	IN002019X482	Sovereign	3,000,000	2,982.94	7.65
91 DAY T-BILL 28-May-2020	IN002019X490	Sovereign	2,500,000	2,483.71	6.37
91 DAY T-BILL 09-Apr-2020	IN002019X425	Sovereign	2,000,000	1,998.16	5.12
91 DAY T-BILL 16-Apr-2020	IN002019X433	Sovereign	2,000,000	1,996.64	5.12
91 DAY T-BILL 23-Apr-2020	IN002019X441	Sovereign	2,000,000	1,995.13	5.11
91 DAY T-BILL 30-Apr-2020	IN002019X458	Sovereign	2,000,000	1,993.51	5.11
91 DAY T-BILL 25-Jun-2020	IN002019X532	Sovereign	2,000,000	1,980.63	5.08
Total				15,430.72	39.56
d) Bills Re- Discounting					
				NIL	NIL
OTHERS					
a) Mutual Fund Units / Exchange Traded Funds					
				NIL	NIL
b) Short Term Deposits					
				NIL	NIL
c) Term Deposits Placed as Margins					
6.60% HDFC Bank Ltd. (Duration 369 Days)				100.00	0.26
5.40% HDFC Bank Ltd. (Duration 91 Days)				100.00	0.26
Total				200.00	0.52
d) TREPS / Reverse Repo Investments					
TREPS 03-Apr-2020				11,009.86	28.22
Total				11,009.86	28.22
Other Current Assets / (Liabilities)					
Net Receivable / Payable				350.85	0.89
Total				350.85	0.89
GRAND TOTAL (AUM)				39,010.52	100.00

Notes:

1. Total value provided for securities classified as below investment grade or default and its percentage to NAV - NIL

Name of security	ISIN Code	Net receivable/ market value (Rs. in Lakhs)	Net receivable/ market value (as % to NAV)	Total amount due (including principal and interest) (Rs. in Lakhs)
NIL	NIL	NIL	NIL	NIL

2. Plan wise per unit Net Asset Value are as follows:

Options	September 30, 2019 (Rs.)	March 31, 2020 (Rs.)
Direct Plan		
Parag Parikh Liquid Fund-Direct Plan Growth	1089.5691	1117.0102
Parag Parikh Liquid Fund-Direct Plan Daily Dividend	1000.2078	1000.2078
Parag Parikh Liquid Fund-Direct Plan Weekly Dividend	1001.0000	1001.1705
Parag Parikh Liquid Fund-Direct Plan Monthly Dividend	1003.0000	1003.1710
Regular Plan		
Parag Parikh Liquid Fund-Regular Plan Growth	1087.9299	1114.7756
Parag Parikh Liquid Fund-Regular Plan Daily Dividend	1000.2078	1000.2078
Parag Parikh Liquid Fund-Regular Plan Weekly Dividend	1001.0000	1001.1682
Parag Parikh Liquid Fund-Regular Plan Monthly Dividend	1003.0000	1003.1684

3. Total Dividend (Net) declared during the period ended March 31, 2020

Record Date	Daily Dividend (Direct)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
Oct-19	LFDDZ	3.2127139	2.97498764
Nov-19	LFDDZ	2.82980805	2.6204151
Dec-19	LFDDZ	2.97092985	2.74565304
Jan-20	LFDDZ	2.87158819	2.6591037
Feb-20	LFDDZ	2.74281607	2.53986015
Mar-20	LFDDZ	3.28916453	3.04578129

Record Date	Daily Dividend (Regular)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
Oct-19	LFDD	3.15170549	2.91849359
Nov-19	LFDD	2.77305712	2.56786348
Dec-19	LFDD	2.90821822	2.68940395
Jan-20	LFDD	2.81072532	2.5623116
Feb-20	LFDD	2.68937221	2.49037087
Mar-20	LFDD	3.23026638	2.87945297

Record Date	Weekly Dividend (Direct)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
2019-10-07	LFWDZ	0.79794558	0.73890123
2019-10-14	LFWDZ	0.74267076	0.68771649
2019-10-22	LFWDZ	0.78658784	0.72838391
2019-10-29	LFWDZ	0.68221772	0.63173671
2019-11-04	LFWDZ	0.59105871	0.54732305
2019-11-11	LFWDZ	0.60025459	0.55583847
2019-11-18	LFWDZ	0.70934119	0.65685316
2019-11-25	LFWDZ	0.68720181	0.63635199
2019-12-02	LFWDZ	0.74059522	0.68579453
2019-12-09	LFWDZ	0.60125163	0.55676174
2019-12-16	LFWDZ	0.65514407	0.60666638
2019-12-23	LFWDZ	0.68496737	0.63428289
2019-12-30	LFWDZ	0.65710922	0.60848612
2020-01-06	LFWDZ	0.68029762	0.62995868
2020-01-13	LFWDZ	0.58503113	0.54174148
2020-01-20	LFWDZ	0.66099835	0.61208747
2020-01-27	LFWDZ	0.65888387	0.61012945
2020-02-03	LFWDZ	0.67193204	0.62221212
2020-02-10	LFWDZ	0.6832959	0.6327351
2020-02-17	LFWDZ	0.71028781	0.65772974
2020-02-24	LFWDZ	0.67112556	0.62146531
2020-03-02	LFWDZ	0.67543966	0.62546019
2020-03-09	LFWDZ	0.79201376	0.73340833
2020-03-16	LFWDZ	0.66067284	0.61178605
2020-03-23	LFWDZ	0.57379730	0.53133890
2020-03-30	LFWDZ	0.86133678	0.79760177

Record Date	Weekly Dividend (Regular)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
2019-10-07	LFWD	0.78400969	0.72599652
2019-10-14	LFWD	0.72885405	0.67492215
2019-10-22	LFWD	0.77087843	0.71383692
2019-10-29	LFWD	0.66840875	0.61894953
2019-11-04	LFWD	0.57929255	0.53642753
2019-11-11	LFWD	0.58641848	0.54302617
2019-11-18	LFWD	0.69556211	0.64409367
2019-11-25	LFWD	0.67355415	0.62371420
2019-12-02	LFWD	0.72689675	0.67310969
2019-12-09	LFWD	0.58747575	0.54400521
2019-12-16	LFWD	0.64128045	0.59382860
2019-12-23	LFWD	0.67132061	0.62164593
2019-12-30	LFWD	0.64331934	0.59571662
2020-01-06	LFWD	0.66642309	0.61711081
2020-01-13	LFWD	0.57108643	0.52882863
2020-01-20	LFWD	0.64708076	0.59919972
2020-01-27	LFWD	0.64504992	0.59731915
2020-02-03	LFWD	0.65829907	0.60958793
2020-02-10	LFWD	0.66981902	0.62025545
2020-02-17	LFWD	0.69680534	0.64524490
2020-02-24	LFWD	0.65758355	0.60892535
2020-03-02	LFWD	0.66181782	0.61284630
2020-03-09	LFWD	0.77848567	0.72088126
2020-03-16	LFWD	0.64717569	0.59928763
2020-03-23	LFWD	0.56044716	0.51897661
2020-03-30	LFWD	0.84792455	0.78518198

Record Date	Monthly Dividend (Direct)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
2019-10-29	LFMDZ	3.02019618	2.79671536
2019-11-25	LFMDZ	2.59659589	2.40445957
2019-12-30	LFMDZ	3.35122622	3.10325068
2020-01-27	LFMDZ	2.59369203	2.40177058
2020-02-24	LFMDZ	2.74589914	2.54271505
2020-03-30	LFMDZ	3.57741457	3.31270211

Record Date	Monthly Dividend (Regular)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
2019-10-29	LFMD	2.96269031	2.74346467
2019-11-25	LFMD	2.54298704	2.35481753
2019-12-30	LFMD	3.32254281	3.07668971
2020-01-27	LFMD	2.53822559	2.35040841
2020-02-24	LFMD	2.69155959	2.49239639
2020-03-30	LFMD	3.5096027	3.24990802

For more details on Dividend history visit our website on following path: <https://amc.ppfas.com/schemes/parag-parikh-liquid-fund/dividend/>
Face Value per unit = Rs.1000/-

4. Total Bonus declared during the period ended March 31, 2020 - Nil
5. Total outstanding exposure in derivative instruments as on March 31, 2020: Nil
(Gross exposure means sum of all long and short positions in derivatives)
6. Total investment in Foreign Securities / ADRs / GDRs as on March 31, 2020: Nil
7. Details of transactions of "Credit Default Swap" for the month ended March 31, 2020 : Nil.
8. Average Portfolio Maturity is 27 days.
9. Repo transactions in corporate debt securities during the period ending March 31, 2020 is Nil.

10. Portfolio Classification by Asset Class(%) :

T Bills	39.56%
Government Securities	25.70%
Commercial Papers (CP) / Certificate Of Deposit (CD)	5.11%
Cash,Cash Equivalents and Net Current Assets including TREPS	29.63%

11. Portfolio Classification by Rating Class(%) :

Sovereign	65.26%
AI+	5.11%
Cash,Cash Equivalents and Net Current Assets including TREPS	29.63%

12. Deviation from the valuation prices given by valuation agencies: NIL

PPFAS Mutual Fund

SCHEME NAME :

Parag Parikh Tax Saver Fund (An open ended equity linked saving scheme with a statutory lock in of 3 years and tax benefit)

PORTFOLIO STATEMENT AS ON :

Half-yearly Portfolio Statement for the period ended March 31, 2020

Name of the Instrument / Issuer	ISIN	Rating / Industry ^	Quantity	Market value (Rs. in Lakhs)	% to NAV
EQUITY & EQUITY RELATED					
a) Listed/awaiting listing on Stock Exchanges					
HDFC Bank Ltd.	INE040A01034	Banks	31,179	268.73	8.82
Bajaj Holdings & Investment Ltd.	INE118A01012	Finance	11,667	209.84	6.89
Zyodus Wellness Ltd.	INE768C01010	Consumer Non Durables	14,456	187.83	6.17
Tata Consultancy Services Ltd.	INE467B01029	Software	9,535	174.12	5.72
Persistent Systems Ltd.	INE262H01013	Software	29,610	163.14	5.36
Axis Bank Ltd.	INE238A01034	Banks	41,868	158.68	5.21
Mphasis Ltd.	INE356A01018	Software	23,875	158.64	5.21
Maruti Suzuki India Ltd.	INE585B01010	Auto	3,656	156.78	5.15
Wipro Ltd.	INE075A01022	Software	78,869	155.14	5.09
Hero MotoCorp Ltd.	INE158A01026	Auto	9,689	154.68	5.08
ICICI Bank Ltd.	INE090A01021	Banks	45,475	147.23	4.83
Central Depository Services (I) Ltd.	INE736A01011	Finance	66,364	142.28	4.67
IITC Ltd.	INE154A01025	Consumer Non Durables	73,000	125.34	4.12
Balkrishna Industries Ltd.	INE787D01026	Auto Ancillaries	12,438	98.47	3.23
Mahindra Holidays & Resorts India Ltd.	INE998I01010	Hotels, Resorts And Other F	68,410	95.60	3.14
IPCA Laboratories Ltd.	INE571A01020	Pharmaceuticals	4,000	55.69	1.83
Cadila Healthcare Ltd.	INE010B01027	Pharmaceuticals	20,390	54.49	1.79
Dr. Reddy's Laboratories Ltd.	INE089A01023	Pharmaceuticals	1,726	53.86	1.77
Lupin Ltd.	INE326A01037	Pharmaceuticals	8,170	48.17	1.58
Multi Commodity Exchange of India Ltd.	INE745G01035	Finance	2,940	33.05	1.09
Oracle Financial Services Software Ltd.	INE881D01027	Software	1,565	31.67	1.04
Sun Pharmaceutical Industries Ltd.	INE044A01036	Pharmaceuticals	7,570	26.67	0.88
ICRA Ltd.	INE725G01011	Finance	948	20.33	0.67
Total				2,720.43	89.34
b) Unlisted					
				NIL	NIL
c) Foreign Securities and /or overseas ETF					
				NIL	NIL
DEBT INSTRUMENTS					
a) Listed/awaiting listing on the stock exchanges					
				NIL	NIL
b) Privately Placed/Unlisted					
				NIL	NIL
c) Securitized Debt Instruments					
				NIL	NIL
d) Central Government Securities					
				NIL	NIL
e) State Government Securities					
				NIL	NIL
MONEY MARKET INSTRUMENTS					
a) Commercial Paper					
				NIL	NIL
b) Certificate of Deposits					
				NIL	NIL
c) Treasury Bills					
				NIL	NIL
d) Bills Re- Discounting					
				NIL	NIL
OTHERS					
a) Mutual Fund Units / Exchange Traded Funds					
				NIL	NIL
b) Short Term Deposits					
				NIL	NIL
c) Term Deposits Placed as Margins					
				NIL	NIL
d) TREPS / Reverse Repo Investments					
TREPS 03-Apr-2020				335.00	11.00
Total				335.00	11.00
Other Current Assets / (Liabilities)					
Net Receivable / Payable				(10.00)	(0.34)
Total				(10.00)	(0.34)
GRAND TOTAL (AUM)				3,045.43	100.00

Symbols -

^ The Name of the Industry is in accordance with Industry Classification as recommended by AMFI.

Notes:

1. Total value provided for securities classified as below investment grade or default and its percentage to NAV - NIL

Name of security	ISIN Code	Net receivable/ market value	Net receivable/ market value	Total amount due (including principal and interest)
		(Rs. in Lakhs)	(as % to NAV)	(Rs. in Lakhs)
NIL	NIL	NIL	NIL	NIL

2. Total value and percentage of Illiquid Equity Shares: Nil

3. Plan wise per unit Net Asset Value are as follows:

Plan / Option	September 30, 2019 (Rs.)	March 31, 2020 (Rs.)
Direct Plan	10.4420	8.4243
Regular Plan	10.4198	8.3491

4. Total Dividend (Net) declared during the period ended March 31, 2020 - Nil

5. Total Bonus declared during the period ended March 31, 2020 - Nil

6. Total outstanding exposure in derivative instruments as on March 31, 2020: Nil
(Gross exposure means sum of all long and short positions in derivatives)

7. Total investment in Foreign Securities / ADRs / GDRs as on March 31, 2020: Nil

8. Portfolio Turnover Ratio : 1.90%

9. Repo transactions in corporate debt securities during the period ending March 31, 2020 is Nil.

10. Deviation from the valuation prices given by valuation agencies: NIL