

PPFAS Mutual Fund

SCHEME NAME :

PORTFOLIO STATEMENT AS ON :

Parag Parikh Flexi Cap Fund (An open-ended dynamic equity scheme investing across large cap, mid-cap, small-cap stocks)

September 30, 2023

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Name of the Instrument / Issuer	ISIN	Rating / Industry ^	Quantity	Market value (Rs. in Lakhs)	% to AUM	Yield %
Equity & Equity related						
(a) Listed / awaiting listing on Stock Exchanges						
HDFC Bank Limited	INE040A01034	Banks	2,22,56,322.00	3,39,698.24	7.94%	
Bajaj Holdings & Investment Limited	INE118A01012	Finance	44,36,731.00	3,15,385.02	7.37%	
ITC Limited	INE154A01025	Diversified FMCG	6,06,98,959.00	2,69,746.17	6.30%	
Axis Bank Limited	INE238A01034	Banks	2,36,45,558.00	2,45,133.50	5.73%	
ICICI Bank Limited	INE090A01021	Banks	2,38,81,822.00	2,27,331.06	5.31%	
HCL Technologies Limited	INE860A01027	IT - Software	1,80,10,620.00	2,22,395.14	5.20%	
Maruti Suzuki India Limited	INE585B01010	Automobiles	20,44,146.00	2,16,896.16	5.07%	
Coal India Limited	INE522F01014	Consumable Fuels	7,21,30,293.00	2,12,928.62	4.98%	
Power Grid Corporation of India Limited	INE752E01010	Power	10,56,85,593.00	2,11,106.97	4.93%	
NMDC Limited	INE584A01023	Minerals & Mining	5,23,40,347.00	77,437.54	1.81%	
Infosys Limited	INE009A01021	IT - Software	47,02,120.00	67,496.58	1.58%	
Motilal Oswal Financial Services Limited	INE338I01027	Capital Markets	76,18,643.00	66,956.44	1.56%	
Central Depository Services (India) Limited	INE736A01011	Capital Markets	47,99,727.00	65,266.69	1.53%	
Balkrishna Industries Limited	INE787D01026	Auto Components	25,43,234.00	65,050.84	1.52%	
Indian Energy Exchange Limited	INE022Q01020	Capital Markets	4,42,06,584.00	58,441.10	1.37%	
Multi Commodity Exchange of India Limited	INE745G01035	Capital Markets	24,92,885.00	51,096.66	1.19%	
Zydus Lifesciences Limited	INE010B01027	Pharmaceuticals & Biotechnology	72,04,805.00	44,309.55	1.04%	
Cipla Limited	INE059A01026	Pharmaceuticals & Biotechnology	36,18,584.00	42,921.83	1.00%	
Dr. Reddy's Laboratories Limited	INE089A01023	Pharmaceuticals & Biotechnology	6,65,343.00	37,172.71	0.87%	
IPCA Laboratories Limited	INE571A01038	Pharmaceuticals & Biotechnology	35,41,831.00	33,139.14	0.77%	
UTI Asset Management Company Limited	INE094J01016	Capital Markets	30,50,215.00	24,006.72	0.56%	
ICRA Limited	INE725G01011	Capital Markets	4,22,587.00	23,171.08	0.54%	
Oracle Financial Services Software Limited	INE881D01027	IT - Software	4,17,679.00	17,170.16	0.40%	
NMDC Steel Limited	INE0NNS01018	Ferrous Metals	2,70,87,811.00	13,936.68	0.33%	
Maharashtra Scooters Limited	INE288A01013	Finance	80,159.00	6,102.62	0.14%	
Arbitrage						
Bajaj Finance Limited	INE296A01024	Finance	4,47,500.00	34,953.11	0.82%	
Indusind Bank Limited	INE095A01012	Banks	10,59,000.00	15,131.52	0.35%	
Hindustan Unilever Limited	INE030A01027	Diversified FMCG	2,07,300.00	5,111.19	0.12%	
Tech Mahindra Limited	INE669C01036	IT - Software	3,11,400.00	3,807.80	0.09%	
Tata Motors Limited	INE155A01022	Automobiles	4,67,400.00	2,945.55	0.07%	
Bank of Baroda	INE028A01039	Banks	13,16,250.00	2,816.12	0.07%	
Tata Consultancy Services Limited	INE467B01029	IT - Software	56,525.00	1,994.54	0.05%	
Reliance Industries Limited	INE002A01018	Petroleum Products	32,000.00	750.40	0.02%	
HDFC Life Insurance Company Limited	INE795G01014	Insurance	38,500.00	245.40	0.01%	
Canara Bank	INE476A01014	Banks	40,500.00	152.38	\$0.00%	
United Spirits Limited	INE854D01024	Beverages	12,600.00	126.91	\$0.00%	
Total				30,22,332.14	70.64%	
b) Unlisted						
				NIL	NIL	
Total				NIL	NIL	
c) Foreign Securities and /or overseas ETF						
Alphabet Inc A	US02079K3059	Internet and Technology #	18,70,847	2,03,289.41	4.75%	
Microsoft Corp	US5949181045	Internet and Technology #	7,32,639	1,92,089.20	4.49%	
Meta Platforms Registered Shares A	US30303M1027	Internet and Technology #	5,91,056	1,47,340.91	3.44%	
Amazon Com Inc	US0231351067	Consumer Services #	13,61,113	1,43,673.82	3.36%	
Total				6,86,393.34	16.04%	
d) ADR/GDR						
				NIL	NIL	
d) REITs						
				NIL	NIL	
e) InVITs						
				NIL	NIL	
DEBT INSTRUMENTS						
Corporate Bonds/NCDs						
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						
HDFC Bank Limited (22/04/2024)	INE040A14284	CRISIL A1+	500	2,396.21	0.06%	7.75%
Total				2,396.21	0.06%	
b) Certificate of Deposits						
Bank of Baroda (30/11/2023)	INE028A16C24	IND A1+	500	2,471.48	0.06%	7.02%
National Bank For Agriculture and Rural Development (23/01/2024)	INE261F16686	CRISIL A1+	500	2,445.09	0.06%	7.19%
State Bank of India (17/05/2024)	INE062A16499	CARE A1+	500	2,390.52	0.06%	7.30%
Axis Bank Limited (17/05/2024)	INE238AD6413	CRISIL A1+	500	2,388.87	0.06%	7.42%
Kotak Mahindra Bank Limited (22/05/2024)	INE237A16774	CRISIL A1+	500	2,386.81	0.06%	7.40%
ICICI Bank Limited (13/06/2024)	INE090A16923	ICRA A1+	500	2,378.24	0.06%	7.30%
Total				14,461.01	0.36%	
c) Treasury Bills						
364 Days Tbill (MD 06/06/2024)	IN002023Z117	Sovereign	5,00,000	477.13	0.01%	7.03%
Total				477.13	0.01%	
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						
		Duration (in Days)				

5% Axis Bank Limited (14/02/2024)	365		4,950.00	0.12%	
5% Axis Bank Limited (15/02/2024)	365		2,475.00	0.06%	
4.60% Axis Bank Limited (02/11/2023)	365		2,475.00	0.06%	
4.60% Axis Bank Limited (01/11/2023)	365		2,475.00	0.06%	
4.60% Axis Bank Limited (03/11/2023)	365		2,475.00	0.06%	
5% Axis Bank Limited (16/02/2024)	365		2,475.00	0.06%	
5% Axis Bank Limited (23/08/2024)	366		491.00	0.01%	
5% Axis Bank Limited (14/06/2024)	366		491.00	0.01%	
4.60% Axis Bank Limited (04/12/2023)	367		491.00	0.01%	
4.60% Axis Bank Limited (30/10/2023)	367		491.00	0.01%	
5% Axis Bank Limited (22/07/2024)	368		491.00	0.01%	
5% Axis Bank Limited (08/07/2024)	368		491.00	0.01%	
5% Axis Bank Limited (29/08/2024)	366		491.00	0.01%	
5% Axis Bank Limited (31/05/2024)	366		491.00	0.01%	
4.75% Axis Bank Limited (05/02/2024)	369		491.00	0.01%	
5% Axis Bank Limited (05/07/2024)	366		491.00	0.01%	
4.60% Axis Bank Limited (05/12/2023)	365		491.00	0.01%	
4.60% Axis Bank Limited (01/12/2023)	365		491.00	0.01%	
5% Axis Bank Limited (07/06/2024)	366		491.00	0.01%	
5.7% HDFC Bank Limited (19/10/2023)	365		100.00	\$0.00%	
Total			23,808.00	0.55%	
d) TREPS / Reverse Repo Investments					
TREPS			4,66,731.34	10.91%	6.79%
Total			4,66,731.34	10.91%	
Other Current Assets / (Liabilities)					
Net Receivable / (Payable)			61,856.98	1.43%	
Total			61,856.98	1.43%	
GRAND TOTAL (AUM)			42,78,456.15	100.00%	

DERIVATIVES

Name of the Instrument	Long / Short	Quantity	Market value (Rs. in Lakhs)	% to AUM	Notes & Symbols
Index / Stock Futures					
Bajaj Finance Limited October 2023 Future	Short	(4,47,500.00)	(35,099.22)	(0.82)%	
Indusind Bank Limited October 2023 Future	Short	(10,59,000.00)	(15,227.36)	(0.36)%	
Hindustan Unilever Limited November 2023 Future	Short	(1,65,000.00)	(4,088.04)	(0.10)%	
Tech Mahindra Limited October 2023 Future	Short	(3,11,400.00)	(3,821.66)	(0.09)%	
Bank of Baroda October 2023 Future	Short	(13,16,250.00)	(2,831.91)	(0.07)%	
Tata Motors Limited October 2023 Future	Short	(4,67,400.00)	(2,959.81)	(0.07)%	
Tata Consultancy Services Limited October 2023 Future	Short	(56,525.00)	(1,994.03)	(0.05)%	
Reliance Industries Limited October 2023 Future	Short	(32,000.00)	(754.56)	(0.02)%	
Hindustan Unilever Limited October 2023 Future	Short	(42,300.00)	(1,044.68)	(0.02)%	
HDFC Life Insurance Company Limited October 2023 Future	Short	(38,500.00)	(246.38)	(0.01)%	
United Spirits Limited October 2023 Future	Short	(12,600.00)	(127.68)	\$0.00%	
Canara Bank October 2023 Future	Short	(40,500.00)	(153.39)	\$0.00%	
Total			(68,348.72)	(1.61)%	
Currency Futures					
BSE_FUTCUR_USDINR_27/10/2023	Short	(2,50,00,000.00)	(20,788.75)	(0.00)%	
NSE_FUTCUR_USDINR_27/10/2023	Short	(58,00,00,000.00)	(4,82,299.00)	(11.27)%	
Total			(5,03,087.75)	(11.76)%	
Derivatives Total			(5,71,436.47)	(13.37)%	

Notes & Symbols :-

*Traded on US OTC Markets. Underlying shares are listed on Tokyo Stock Exchange

^ 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 (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

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

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

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

Plan / Option	March 31, 2023(Rs.)	Sept 29, 2023(Rs.)
Direct Plan	53.0485	62.8402
Regular Plan	49.4917	58.4003

4. Total Dividend (Net) declared during the period ended September 30, 2023 - Nil

5. Total Bonus declared during the period ended September 30, 2023 - Nil

6. Total outstanding exposure in derivative instruments as on Sept 30, 2023 : Rs. (57,14,36,47,700)
(Gross exposure means sum of all long and short positions in derivatives)

7. Total investment in Foreign Securities / ADRs / GDRs as on Sept 30, 2023 : Rs. 68,63,93,33,070.14

8. Portfolio Turnover Ratio (Including Equity Arbitrage): 45.11

9. Portfolio Turnover Ratio (Excluding Equity Arbitrage): 5.28

10. Repo transactions in corporate debt securities during the period ending Sept 2023 is Nil.

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

12. Disclosure for investments in derivative instruments

A. Hedging Positions through Futures as on 30-Sept-2023 :

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					
Bajaj Finance Limited	October-23	Short	7,838.37	7,843.40	
Bank of Baroda	October-23	Short	218.28	215.15	
Canara Bank	October-23	Short	380.47	378.75	
HDFC Life Insurance Company Limited	October-23	Short	647.78	639.95	
Hindustan Unilever Limited	November-23	Short	2,489.01	2,477.60	
Hindustan Unilever Limited	October-23	Short	2,496.33	2,469.70	29,941.64

IndusInd Bank Limited	October-23	Short	1,446.53	1,437.90	
United Spirits Limited	October-23	Short	1,020.71	1,013.35	
Reliance Industries Limited	October-23	Short	2,367.96	2,358.00	
Tata Consultancy Services Limited	October-23	Short	3,591.54	3,527.70	
Tata Motors Limited	October-23	Short	623.97	633.25	
Tech Mahindra Limited	October-23	Short	1,296.04	1,227.25	
b. Currency Future					
Currency Derivatives-27-Oct-2023	October-23	Short	83.2265	83.1550	
Currency Derivatives-27-Oct-2023	October-23	Short	83.2474	83.1550	12,758.00
Total %age of existing assets hedged through futures: 13.37%					
Note: In addition to this, 16.04% of our Portfolio is in Foreign Securities (USD) and 0.0006% is in Foreign Currency (USD). 11.76% of total Foreign Portfolio (USD) is hedged through Currency Derivatives to avoid currency risk.					

For the period 01-April-2023 to 30-Sept-2023, 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)	4,80,390
Total Number of contracts where futures were bought	27,93,373
Total Number of contracts where futures were sold (opening balance)	4,80,390
Total Number of contracts where futures were sold	27,93,373
Gross Notional Value of contracts where futures were bought (opening balance) Rs.	49,82,15,08,768
Gross Notional Value of contracts where futures were bought Rs.	2,69,95,65,52,215
Gross Notional Value of contracts where futures were sold (opening balance) Rs.	49,51,75,83,539
Gross Notional Value of contracts where futures were sold Rs.	2,67,82,82,77,304
Net Profit/Loss value on all contracts combined Rs.	(2,43,22,00,141)

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 30-Sept-2023

Total Number of contracts where futures were bought (opening balance)	-
Total Number of contracts where futures were bought	611
Total Number of contracts where futures were sold (opening balance)	-
Total Number of contracts where futures were sold	611
Gross Notional Value of contracts where futures were bought (opening balance) Rs.	-
Gross Notional Value of contracts where futures were bought Rs.	46,48,74,920
Gross Notional Value of contracts where futures were sold (opening balance) Rs.	-
Gross Notional Value of contracts where futures were sold Rs.	46,64,43,510
Net Profit/Loss value on all contracts combined Rs.	15,68,590

C. Hedging Position through Put Option as on 30-Sept-2023: Nil

D. Other than Hedging Positions through Options as on 30-Sept-2023: nil

For the period 01-April-2023 to 30-Sept-2023, the following details specified for non-hedging transactions through options which have already been exercised/expired :

Total Number of contracts entered into	26,527
Gross Notional Value of contracts entered into Rs.	23,90,76,59,550
Net Profit/Loss value on all contracts (treat premium paid as loss) Rs.	13,16,68,907

E. Hedging Positions through swaps as on 30-Sept- 2023: Nil

Lumpsum Investment Performance (Compounded annual returns)									
Date	Scheme		Benchmark	Index		Value of Investment of Rs. 10,000/-			
	Regular Plan	Direct Plan		Nifty 500 (TRI)	Nifty 50 (TRI)	Regular Plan	Direct Plan	Nifty 500 (TRI)	Nifty 50 (TRI)
Since Inception (24 May, 2013)	18.58%	18.42%	14.76%	13.58%	58400	62840	41618		
September 30, 2022 to September 29, 2023 (Last 1 year)	25.01%	26.03%	17.89%	16.11%	12493	12595	11763		
September 30, 2020 to September 29, 2023 (Last 3 year)	22.88%	24.06%	24.14%	21.89%	18544	19082	19118		
September 28, 2018 to September 29, 2023 (Last 5 year)	19.05%	20.13%	14.89%	13.75%	23937	25043	20029		
September 30, 2013 to September 29, 2023 (Last 10 year)	19.14%	20.00%	15.97%	14.47%	57671	61963	44027		

SIP Investment Performance - Parag Parikh Flexi Cap Fund - Regular Plan

	Since Inception from May 24,2013	September 30, 2022 to September 29, 2023 (Last 1 year)	September 30, 2020 to September 29, 2023 (Last 3 year)	September 28, 2018 to September 29, 2023 (Last 5 year)	September 30, 2013 to September 29, 2023 (Last 10 year)
Total Amount Invested	1250000	120000	360000	600000	1200000
Market value of Investment	34,10,460	1,36,981	4,67,069	10,25,321	31,15,274
Returns (Annualised) (%)	18.26%	27.52%	17.72%	21.62%	18.16%
Nifty 500 (TRI) Returns (Annualised) (%)	14.68%	22.45%	16.06%	17.93%	14.59%
Nifty 50 (TRI) Returns (Annualised) (%)	13.69%	15.80%	13.62%	15.92%	13.65%

SIP Investment Performance - Parag Parikh Flexi Cap Fund - Direct Plan

	Since Inception from May 24,2013	September 30, 2022 to September 29, 2023 (Last 1 year)	September 30, 2020 to September 29, 2023 (Last 3 year)	September 28, 2018 to September 29, 2023 (Last 5 year)	September 30, 2013 to September 29, 2023 (Last 10 year)
Total Amount Invested	1250000	120000	360000	600000	1200000
Market value of Investment	35,92,692	1,37,585	4,74,247	10,54,033	32,75,244
Returns (Annualised) (%)	19.18%	28.53%	18.81%	22.76%	19.09%
Nifty 500 (TRI) Returns (Annualised) (%)	14.68%	22.45%	16.06%	17.93%	14.59%
Nifty 50 (TRI) Returns (Annualised) (%)	13.69%	15.80%	13.62%	15.92%	13.65%

Quantitative indicators	
Standard Deviation	11.71%
Standard Deviation(Benchmark)	14.41%
Sharpe Ratio	1.24
Beta	0.65
Treynor Ratio	0.22
VaR	-3.82%
Information Ratio	-0.156
Risk free rate of return (FIMMDA MIBOR)	6.95%

Debt Quants as on as on September 30, 2023	
Macaulay Duration (years)	0.0410

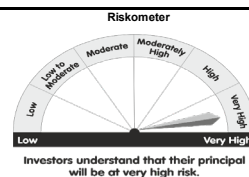
Net Asset Value (NAV) as on September 29, 2023	
Regular Plan : 58.4003	
Direct Plan : 62.8402	

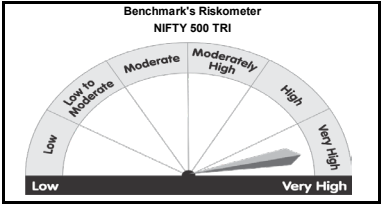
Product Labelling of the Scheme

This product is suitable for investors who are seeking*

The investment objective of the Scheme is to seek to generate long-term capital growth from an actively managed portfolio primarily of Equity and Equity Related Securities. Scheme shall invest in Indian equities, foreign equities and related instruments and debt securities.

*Investors should consult their financial advisers if in doubt about whether this product is suitable for them.





PPFAS Mutual Fund

SCHEME NAME :

PORTFOLIO STATEMENT AS ON :

Parag Parikh Liquid Fund (An Open Ended Liquid Scheme. A Relatively Low Interest Rate Risk and Relatively low Credit Risk)
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Name of the Instrument / Issuer	ISIN	Rating / Industry ^	Quantity	Market value (Rs. in Lakhs)	% to AUM	Yield %
DEBT INSTRUMENTS						
Corporate Bonds/NCDS						
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						
9.39% State Government Securities (20/11/2023)	IN3120130148	Sovereign	50,00,000	5,015.07	2.52%	6.87%
Total				5,015.07	2.52%	
MONEY MARKET INSTRUMENTS						
a) Commercial Paper						
HDFC Bank Limited (18/10/2023)	INE040A14110	CRISIL A1+	500	2,491.51	1.25%	7.32%
National Bank For Agriculture and Rural Development (08/12/2023)	INE261F14KD5	ICRA A1+	500	2,467.59	1.24%	7.05%
Total				4,959.10	2.49%	
b) Certificate of Deposits						
Bank of Baroda (20/10/2023)	INE028A16D06	IND A1+	500	2,490.93	1.25%	7.00%
Kotak Mahindra Bank Limited (30/11/2023)	INE237A161U5	CRISIL A1+	500	2,471.67	1.24%	6.97%
Axis Bank Limited (01/12/2023)	INE238AD6199	CRISIL A1+	500	2,471.13	1.24%	6.99%
ICICI Bank Limited (12/12/2023)	INE090A161Z0	ICRA A1+	500	2,466.31	1.24%	6.93%
Total				9,900.04	4.97%	
c) Treasury Bills						
91 Days Tbill (MD 09/11/2023)	IN002023X195	Sovereign	1,50,00,000	14,893.38	7.48%	6.70%
182 Days Tbill (MD 23/11/2023)	IN002023Y086	Sovereign	1,50,00,000	14,855.01	7.46%	6.72%
91 Days Tbill (MD 29/12/2023)	IN002023X278	Sovereign	1,50,00,000	14,756.64	7.41%	6.76%
91 Days Tbill (MD 12/10/2023)	IN002023X153	Sovereign	1,25,00,000	12,474.64	6.26%	6.75%
91 Days Tbill (MD 19/10/2023)	IN002023X161	Sovereign	1,25,00,000	12,458.84	6.26%	6.70%
91 Days Tbill (MD 26/10/2023)	IN002023X179	Sovereign	1,25,00,000	12,442.90	6.25%	6.70%
91 Days Tbill (MD 02/11/2023)	IN002023X187	Sovereign	1,25,00,000	12,427.00	6.24%	6.70%
182 Days Tbill (MD 07/12/2023)	IN002023Y102	Sovereign	1,25,00,000	12,347.80	6.20%	6.72%
91 Days Tbill (MD 14/12/2023)	IN002023X252	Sovereign	1,25,00,000	12,331.44	6.19%	6.74%
182 Days Tbill (MD 21/12/2023)	IN002023Y128	Sovereign	1,25,00,000	12,314.99	6.18%	6.77%
91 Days Tbill (MD 05/10/2023)	IN002023X146	Sovereign	1,05,00,000	10,492.39	5.27%	6.62%
91 Days Tbill (MD 30/11/2023)	IN002023X237	Sovereign	1,00,00,000	9,891.06	4.97%	6.70%
182 Days Tbill (MD 05/10/2023)	IN002023Y011	Sovereign	50,00,000	4,996.39	2.51%	6.59%
91 Days Tbill (MD 17/11/2023)	IN002023X211	Sovereign	50,00,000	4,957.12	2.49%	6.72%
364 Days Tbill (MD 12/10/2023)	IN002022Z283	Sovereign	25,00,000	2,494.94	1.25%	6.74%
91 Days Tbill (MD 07/12/2023)	IN002023X245	Sovereign	25,00,000	2,469.56	1.24%	6.72%
Total				1,06,604.10	83.66%	
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						
6.5% HDFC Bank Limited (19/12/2023)		Duration (in Days)	365	250.00	0.13%	
5.5% HDFC Bank Limited (09/10/2023)		367	200.00	200.00	0.10%	
7.25% HDFC Bank Limited (18/07/2024)		366	200.00	200.00	0.10%	
6.05% HDFC Bank Limited (04/10/2023)		365	200.00	200.00	0.10%	
6.6% HDFC Bank Limited (08/02/2024)		365	100.00	100.00	0.05%	
5.5% HDFC Bank Limited (10/10/2023)		365	100.00	100.00	0.05%	
6.6% HDFC Bank Limited (22/04/2024)		367	100.00	100.00	0.05%	
Total				1,160.00	0.58%	
d) TREPS / Reverse Repo Investments						
				11,100.89	5.57%	6.76%
Total				11,100.89	5.57%	
Other Current Assets / (Liabilities)						
Net Receivable / (Payable)				424.27	0.21%	
Total				424.27	0.21%	
GRAND TOTAL (AUM)				1,99,153.47	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

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

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

Options	March 31, 2023(Rs.)	Sept 29, 2023(Rs.)
Direct Plan		
Parag Parikh Liquid Fund-Direct Plan Growth	1255.0260	1296.6962
Parag Parikh Liquid Fund- Direct Plan- Daily Reinvestment of IDCW*	1000.5404	1000.5405
Parag Parikh Liquid Fund- Direct Plan- Weekly Reinvestment of IDCW*	1001.9108	1001.8113
Parag Parikh Liquid Fund- Direct Plan- Monthly IDCW*	1003.9122	1003.8125
Regular Plan		
Parag Parikh Liquid Fund-Regular Plan Growth	1248.7921	1289.6221
Parag Parikh Liquid Fund- Regular Plan- Daily Reinvestment of IDCW*	1000.5404	1000.5404
Parag Parikh Liquid Fund- Regular Plan- Weekly Reinvestment of IDCW*	1001.8999	1001.8000
Parag Parikh Liquid Fund- Regular Plan- Monthly IDCW*	1003.9022	1003.8024

3. Total Dividend (Net) declared during the period ended Sept 30 2023 :

Record Date	Daily IDCW* (Direct)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
April-23	Direct Plan- Daily Reinvestment of IDCW*	5.03389980	5.03389980
May-23	Direct Plan- Daily Reinvestment of IDCW*	6.07920015	6.07920015
June-23	Direct Plan- Daily Reinvestment of IDCW*	5.28880112	5.28880112

July-23	Direct Plan- Daily Reinvestment of IDCW*	5.54629948	5.54629948
August-23	Direct Plan- Daily Reinvestment of IDCW*	5.48589903	5.48589903
Sept-23	Direct Plan- Daily Reinvestment of IDCW*	5.24180060	5.24180060
Record Date	Daily IDCW* (Regular)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
April-23	Regular Plan- Daily Reinvestment of IDCW*	4.95799834	4.95799834
May-23	Regular Plan- Daily Reinvestment of IDCW*	5.98790049	5.98790049
June-23	Regular Plan- Daily Reinvestment of IDCW*	5.21079984	5.21079984
July-23	Regular Plan- Daily Reinvestment of IDCW*	5.46409805	5.46409805
August-23	Regular Plan- Daily Reinvestment of IDCW*	5.40139992	5.40139992
Sept-23	Regular Plan- Daily Reinvestment of IDCW*	5.16149964	5.16149964
Record Date	Monthly IDCW* (Direct)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
24-Apr-23	Direct Plan- Monthly IDCW*	5.30450008	5.30450008
29-May-23	Direct Plan- Monthly IDCW*	6.38019976	6.38019976
26-Jun-23	Direct Plan- Monthly IDCW*	4.96310000	4.96310000
31-Jul-23	Direct Plan- Monthly IDCW*	6.33620028	6.33620028
28-Aug-23	Direct Plan- Monthly IDCW*	4.94240028	4.94240028
25-Sep-23	Direct Plan- Monthly IDCW*	5.02119984	5.02119984
Record Date	Monthly IDCW* (Regular)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
24-Apr-23	Regular Plan- Monthly IDCW*	5.22899861	5.22899861
29-May-23	Regular Plan- Monthly IDCW*	6.28089885	6.28089885
26-Jun-23	Regular Plan- Monthly IDCW*	4.88579834	4.88579834
31-Jul-23	Regular Plan- Monthly IDCW*	6.23939831	6.23939831
28-Aug-23	Regular Plan- Monthly IDCW*	4.86419884	4.86419884
25-Sep-23	Regular Plan- Monthly IDCW*	4.94940246	4.94940246
Record Date	Weekly IDCW* (Direct)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
3-Apr-23	Direct Plan- Weekly Reinvestment of IDCW*	1.50119967	1.50119967
10-Apr-23	Direct Plan- Weekly Reinvestment of IDCW*	1.39580070	1.39580070
17-Apr-23	Direct Plan- Weekly Reinvestment of IDCW*	1.21579882	1.21579882
24-Apr-23	Direct Plan- Weekly Reinvestment of IDCW*	1.17080110	1.17080110
2-May-23	Direct Plan- Weekly Reinvestment of IDCW*	1.40180142	1.40180142
8-May-23	Direct Plan- Weekly Reinvestment of IDCW*	1.07619983	1.07619983
15-May-23	Direct Plan- Weekly Reinvestment of IDCW*	1.20440066	1.20440066
22-May-23	Direct Plan- Weekly Reinvestment of IDCW*	1.51030064	1.51030064
29-May-23	Direct Plan- Weekly Reinvestment of IDCW*	1.15879922	1.15879922
5-Jun-23	Direct Plan- Weekly Reinvestment of IDCW*	1.33670062	1.33670062
12-Jun-23	Direct Plan- Weekly Reinvestment of IDCW*	1.14379889	1.14379889
19-Jun-23	Direct Plan- Weekly Reinvestment of IDCW*	1.24900034	1.24900034
26-Jun-23	Direct Plan- Weekly Reinvestment of IDCW*	1.21539994	1.21539994
3-Jul-23	Direct Plan- Weekly Reinvestment of IDCW*	1.35709963	1.35709963
10-Jul-23	Direct Plan- Weekly Reinvestment of IDCW*	1.23329976	1.23329976

17-Jul-23	Direct Plan- Weekly Reinvestment of IDCW*	1.25230005	1.25230005
24-Jul-23	Direct Plan- Weekly Reinvestment of IDCW*	1.23939964	1.23939964
31-Jul-23	Direct Plan- Weekly Reinvestment of IDCW*	1.22579996	1.22579996
7-Aug-23	Direct Plan- Weekly Reinvestment of IDCW*	1.24599998	1.24599998
14-Aug-23	Direct Plan- Weekly Reinvestment of IDCW*	1.17160010	1.17160010
21-Aug-23	Direct Plan- Weekly Reinvestment of IDCW*	1.22680017	1.22680017
28-Aug-23	Direct Plan- Weekly Reinvestment of IDCW*	1.28040010	1.28040010
4-Sep-23	Direct Plan- Weekly Reinvestment of IDCW*	1.29799973	1.29799973
11-Sep-23	Direct Plan- Weekly Reinvestment of IDCW*	1.22319940	1.22319940
18-Sep-23	Direct Plan- Weekly Reinvestment of IDCW*	1.20759995	1.20759995
25-Sep-23	Direct Plan- Weekly Reinvestment of IDCW*	1.27840046	1.27840046
Record Date	Weekly IDCW* (Regular)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
3-Apr-23	Regular Plan- Weekly Reinvestment of IDCW*	1.48219992	1.48219992
10-Apr-23	Regular Plan- Weekly Reinvestment of IDCW*	1.37730038	1.37730038
17-Apr-23	Regular Plan- Weekly Reinvestment of IDCW*	1.19690009	1.19690009
24-Apr-23	Regular Plan- Weekly Reinvestment of IDCW*	1.15209961	1.15209961
2-May-23	Regular Plan- Weekly Reinvestment of IDCW*	1.38009995	1.38009995
8-May-23	Regular Plan- Weekly Reinvestment of IDCW*	1.06019993	1.06019993
15-May-23	Regular Plan- Weekly Reinvestment of IDCW*	1.18610043	1.18610043
22-May-23	Regular Plan- Weekly Reinvestment of IDCW*	1.49129972	1.49129972
29-May-23	Regular Plan- Weekly Reinvestment of IDCW*	1.13990033	1.13990033
5-Jun-23	Regular Plan- Weekly Reinvestment of IDCW*	1.31830018	1.31830018
12-Jun-23	Regular Plan- Weekly Reinvestment of IDCW*	1.12530035	1.12530035
19-Jun-23	Regular Plan- Weekly Reinvestment of IDCW*	1.22999995	1.22999995
26-Jun-23	Regular Plan- Weekly Reinvestment of IDCW*	1.19590011	1.19590011
3-Jul-23	Regular Plan- Weekly Reinvestment of IDCW*	1.33779966	1.33779966
10-Jul-23	Regular Plan- Weekly Reinvestment of IDCW*	1.21489999	1.21489999
17-Jul-23	Regular Plan- Weekly Reinvestment of IDCW*	1.23360039	1.23360039
24-Jul-23	Regular Plan- Weekly Reinvestment of IDCW*	1.22060046	1.22060046
31-Jul-23	Regular Plan- Weekly Reinvestment of IDCW*	1.20680022	1.20680022
7-Aug-23	Regular Plan- Weekly Reinvestment of IDCW*	1.22710013	1.22710013
14-Aug-23	Regular Plan- Weekly Reinvestment of IDCW*	1.15190007	1.15190007
21-Aug-23	Regular Plan- Weekly Reinvestment of IDCW*	1.20760010	1.20760010
28-Aug-23	Regular Plan- Weekly Reinvestment of IDCW*	1.26100011	1.26100011
4-Sep-23	Regular Plan- Weekly Reinvestment of IDCW*	1.27879986	1.27879986
11-Sep-23	Regular Plan- Weekly Reinvestment of IDCW*	1.20399974	1.20399974

18-Sep-23	Regular Plan- Weekly Reinvestment of IDCW*	1.18849984	1.18849984
25-Sep-23	Regular Plan- Weekly Reinvestment of IDCW*	1.25920021	1.25920021

* Pursuant to SEBI Circular vide reference no. SEBI/HQ/MD/DF3/CIR/P/2020/194 dated October 5, 2020 regarding 'Review of Dividend Option(s) / Plan(s) in case of Mutual Fund Schemes, effective April 1st, 2021 Dividend Option(s) / Plan(s) is renamed as Income Distribution cum capital withdrawal ("IDCW") Option(s) / Plan(s).

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/-

- Total Bonus declared during the period ended Sept 30 2023 - Nil
- Total outstanding exposure in derivative instruments as on Sept 30 2023 - Nil
(Gross exposure means sum of all long and short positions in derivatives)
- Total investment in Foreign Securities / ADRs / GDRs as on Sept 30 2023 - Nil
- Details of transactions of "Credit Default Swap" for the month ended Sept 30 2023 - Nil
- Average Portfolio Maturity is 45 days.
- Repo transactions in corporate debt securities during the period ending Sept 30 2023 - Nil

10. Portfolio Classification by Asset Class(%) :

T Bills	83.66
Government Securities	2.52
Commercial Papers (CP) / Certificate Of Deposit (CD)	7.46
Cash,Cash Equivalents and Net Current Assets including TREPS	6.36

11. Portfolio Classification by Rating Class(%) :

Sovereign	86.18
CRISIL A1+	7.46
Cash,Cash Equivalents and Net Current Assets including TREPS	6.36

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

Lumpsum Investment Performance (Compounded annual returns)								
Date	Scheme		Benchmark		Value of Investment of Rs. 10,000/-			
	Regular Plan	Direct Plan	CRISIL Liquid Debt A-I Index	CRISIL 1 Year T-Bill Index	Regular Plan	Direct Plan	CRISIL Liquid Debt A-I Index	CRISIL 1 Year T-Bill Index
Since Inception (11 May, 2018)	4.83%	4.94%	5.40%	5.69%	12896	12967	13279	13476
September 22, 2023 to September 29, 2023 (Last 7 Days)	6.82%	6.92%	6.98%	8.48%	10013	10013	10013	10016
September 14, 2023 to September 29, 2023 (Last 15 days)	6.69%	6.79%	6.96%	7.11%	10027	10028	10029	10029
August 31, 2023 to September 29, 2023 (Last 1 Month)	6.51%	6.61%	6.86%	6.37%	10052	10053	10054	10051
September 30, 2022 to September 29, 2023 (Last 1 year)	6.43%	6.53%	6.92%	6.74%	10641	10651	10690	10672
September 30, 2020 to September 29, 2023 (Last 3 year)	4.42%	4.52%	4.85%	4.59%	11383	11416	11525	11439
September 30, 2018 to September 29, 2023 (Last 5 year)	4.72%	4.82%	5.27%	5.75%	12593	12656	12930	13227

Net Asset Value (NAV) as on September 29, 2023

Regular Plan : 1289.6221
Direct Plan : 1296.6962

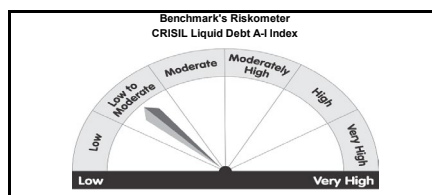
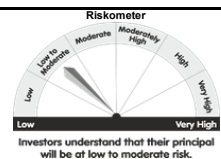
Debt Quants as on as on September 30, 2023

Avg maturity of the fund (days)	44.65
Modified duration (years)	0.1123
Macaulay Duration (years)	0.1198
YTM	6.74%

Product Labelling of the Scheme
This product is suitable for investors who are seeking*

- Income over short term.
- Investments in Debt/Money Market instruments.

*Investors should consult their financial advisers if in doubt about whether this product is suitable for them.



PPFAS Mutual Fund

SCHEME NAME :

PORTFOLIO STATEMENT AS ON :

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

September 30, 2023

[Back to Index](#)

Name of the Instrument / Issuer	ISIN	Rating / Industry ^	Quantity	Market value (Rs. In Lakhs)	% to AUM	Yield %
EQUITY & EQUITY RELATED						
a) Listed/awaiting listing on Stock Exchanges						
HDFC Bank Limited	INE040A01034	Banks	10,65,360	16,260.59	7.87%	
Bajaj Holdings & Investment Limited	INE118A01012	Finance	2,12,996	15,140.82	7.33%	
Coal India Limited	INE522F01014	Consumable Fuels	43,64,222	12,883.18	6.24%	
Axis Bank Limited	INE238A01034	Banks	11,30,472	11,719.60	5.68%	
Maharashtra Scooters Limited	INE288A01013	Finance	1,53,586	11,692.73	5.66%	
ICICI Bank Limited	INE090A01021	Banks	11,48,116	10,928.92	5.29%	
Maruti Suzuki India Limited	INE585B01010	Automobiles	99,665	10,575.05	5.12%	
Power Grid Corporation of India Limited	INE752E01010	Power	52,88,533	10,563.84	5.12%	
Tata Consultancy Services Limited	INE467B01029	IT - Software	2,93,916	10,371.12	5.02%	
HCL Technologies Limited	INE860A01027	IT - Software	8,26,840	10,209.82	4.94%	
Wipro Limited	INE075A01022	IT - Software	24,08,377	9,779.21	4.74%	
ITC Limited	INE154A01025	Diversified FMCG	15,96,935	7,096.78	3.44%	
Infosys Limited	INE009A01021	IT - Software	3,88,846	5,581.69	2.70%	
Balkrishna Industries Limited	INE787D01026	Auto Components	1,69,143	4,326.34	2.10%	
VST Industries Limited	INE710A01016	Cigarettes & Tobacco Products	1,06,869	3,684.04	1.78%	
NMDC Limited	INE584A01023	Minerals & Mining	24,84,000	3,675.08	1.78%	
UTI Asset Management Company Limited	INE094J01016	Capital Markets	3,69,099	2,904.99	1.41%	
CMS Info System Limited	INE925R01014	Commercial Services & Supplies	7,09,493	2,483.93	1.20%	
Motilal Oswal Financial Services Limited	INE33801027	Capital Markets	2,30,215	2,023.24	0.98%	
Cipla Limited	INE059A01026	Pharmaceuticals & Biotechnology	1,70,000	2,018.46	0.98%	
Dr. Reddy's Laboratories Limited	INE089A01023	Pharmaceuticals & Biotechnology	35,666	1,992.66	0.96%	
Zyklus Lifesciences Limited	INE010B01027	Pharmaceuticals & Biotechnology	3,13,210	1,926.24	0.93%	
IPCA Laboratories Limited	INE571A01038	Pharmaceuticals & Biotechnology	1,74,919	1,636.63	0.79%	
Indian Energy Exchange Limited	INE022Q01020	Capital Markets	8,78,211	1,160.99	0.56%	
CCL Products (India) Limited	INE421D01022	Agricultural Food & other Products	1,76,391	1,138.96	0.55%	
Central Depository Services (India) Limited	INE736A01011	Capital Markets	81,364	1,106.39	0.54%	
Multi Commodity Exchange of India Limited	INE745G01035	Capital Markets	48,775	999.74	0.48%	
ICRA Limited	INE725G01011	Capital Markets	16,672	914.15	0.44%	
NMDC Steel Limited	INE0NN501018	Ferrous Metals	11,24,000	578.30	0.28%	
Oracle Financial Services Software Limited	INE881D01027	IT - Software	7,491	307.94	0.15%	
Total				1,75,679.43	85.06%	
b) Unlisted						
				NIL	NIL	
c) Foreign Securities and /or overseas ETF						
				NIL	NIL	
d) ReITs						
				NIL	NIL	
e) InvITs						
				NIL	NIL	
f) ADR/GDR						
				NIL	NIL	
DEBT INSTRUMENTS						
Corporate Bonds/NCDs						
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						
HDFC Bank Limited (22/04/2024)	INE040A14284	CRISIL A1+	500	2,396.21	1.16%	7.75%
Total				2,396.21	1.16%	
b) Certificate of Deposits						
National Bank For Agriculture and Rural Development (23/01/2024)	INE261F16686	CRISIL A1+	500	2,445.09	1.18%	7.19%
ICICI Bank Limited (13/06/2024)	INE090A16923	ICRA A1+	500	2,378.24	1.15%	7.30%
Axis Bank Limited (19/06/2024)	INE238AD6454	CRISIL A1+	500	2,373.66	1.15%	7.42%
Total				7,196.99	3.48%	
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						
				21,212.10	10.27%	6.80%
Total				21,212.10	10.27%	
Other Current Assets / (Liabilities)						
Net Receivable / (Payable)				12.09	0.03%	
Total				12.09	0.03%	
GRAND TOTAL (AUM)				2,06,496.82	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

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

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

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

Plan / Option	March 31, 2023(Rs.)	Sept 29, 2023(Rs.)
Direct Plan	20.6466	24.3628
Regular Plan	19.7006	23.1208

4. Total Dividend (Net) declared during the period ended Sept 30 2023 - Nil

5. Total Bonus declared during the period ended Sept 30 2023 - Nil

6. Total outstanding exposure in derivative instruments as on Sept 30 2023 - Nil
(Gross exposure means sum of all long and short positions in derivatives)
7. Total investment in Foreign Securities / ADRs / GDRs as on Sept 30 2023 - Nil
8. Portfolio Turnover Ratio : 2.94
9. Repo transactions in corporate debt securities during the period ending Sept 30 2023 - Nil
10. Deviation from the valuation prices given by valuation agencies: NIL

Lumpsum Investment Performance (Compounded annual returns)								
Date	Scheme		Benchmark		Value of Investment of Rs. 10,000/-			
	Regular Plan	Direct Plan	Nifty 500 (TRI)	Nifty 50 (TRI)	Regular Plan	Direct Plan	Nifty 500 (TRI)	Nifty 50 (TRI)
Since Inception (24 July, 2019)	22.17%	23.70%	17.65%	15.52%	23121	24363	19747	18291
September 30, 2022 to September 29, 2023 (Last 1 year)	21.17%	22.65%	17.69%	16.11%	12111	12258	11763	11606
September 30, 2020 to September 29, 2023 (Last 3 year)	23.05%	24.61%	24.14%	21.89%	18619	19335	19118	18099
September 30, 2018 to September 30, 2023 (Last 5 year)	NA	NA	NA	NA	NA	NA	NA	NA

SIP Investment Performance - Parag Parikh Tax Saver Fund - Regular Plan - Growth				
	Since Inception (24 July, 2019)	September 30, 2022 to September 29, 2023 (Last 1 year)	September 30, 2020 to September 29, 2023 (Last 3 year)	September 30, 2018 to September 30, 2023 (Last 5 year)
Total Amount Invested	5,10,000	1,20,000	3,60,000	NA
Market value of Investment	8,16,073	1,34,676	4,75,934	NA
Returns (Annualised) (%)	22.56%	23.67%	19.06%	NA
Nifty 500 (TRI) Returns (Annualised) (%)	19.17%	22.45%	16.06%	NA
Nifty 50 (TRI) Returns (Annualised) (%)	16.77%	15.80%	13.62%	NA

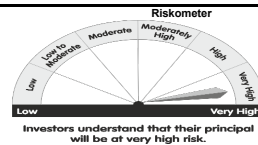
SIP Investment Performance - Parag Parikh Tax Saver Fund - Direct Plan - Growth				
	Since Inception (24 July, 2019)	September 30, 2022 to September 29, 2023 (Last 1 year)	September 30, 2020 to September 29, 2023 (Last 3 year)	September 30, 2018 to September 30, 2023 (Last 5 year)
Total Amount Invested	5,10,000	1,20,000	3,60,000	NA
Market value of Investment	8,42,174	1,35,521	4,86,058	NA
Returns (Annualised) (%)	24.13%	25.07%	20.57%	NA
Nifty 500 (TRI) Returns (Annualised) (%)	19.17%	22.45%	16.06%	NA
Nifty 50 (TRI) Returns (Annualised) (%)	16.77%	15.80%	13.62%	NA

Quantitative Indicators	
Standard Deviation	10.20%
Standard Deviation(Benchmark)	14.47%
Sharpe Ratio	1.42
Beta	0.59
Treynor Ratio	0.25
VaR	-3.29%
Information Ratio	-0.169
Risk free rate of return (FIMMDA MIBOR)	6.95%

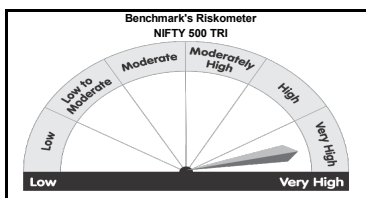
Debt Quants as on as on September 30, 2023	
Macaulay Duration (years)	0.1834

Net Asset Value (NAV) as on September 29, 2023	
Regular Plan : 23.1208	
Direct Plan : 24.3628	

Product Labelling of the Scheme
This product is suitable for investors who are seeking*
1. Long Term Capital Appreciation.
2. Investment predominantly in equity and equity related securities.



*Investors should consult their financial advisers if in doubt about whether this product is suitable for them.



PPFAS Mutual Fund

SCHEME NAME :

PORTFOLIO STATEMENT AS ON :

Parag Parikh Conservative Hybrid Fund (An open-ended hybrid scheme investing predominantly in debt instruments)

September 30, 2023

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Name of the Instrument / Issuer	ISIN	Rating / Industry ^	Quantity	Market value (Rs. in Lakhs)	% to AUM	Yield %
EQUITY & EQUITY RELATED						
a) Listed/awaiting listing on Stock Exchanges						
Power Grid Corporation of India Limited	INE752E01010	Power	16,24,893	3,245.72	2.06%	
Bajaj Auto Limited	INE917I01010	Automobiles	61,439	3,111.09	1.97%	
Coal India Limited	INE522F01014	Consumable Fuels	9,93,030	2,931.42	1.86%	
ITC Limited	INE154A01025	Diversified FMCG	6,26,420	2,783.81	1.76%	
Petronet LNG Limited	INE347G01014	Gas	10,89,812	2,615.00	1.66%	
NMDC Limited	INE584A01023	Minerals & Mining	13,50,000	1,997.33	1.26%	
Indian Railway Finance Corporation Limited	INE053F01010	Finance	21,09,936	1,615.16	1.02%	
Arbitrage						
Tata Motors Limited	INE155A01022	Automobiles	1,49,625	942.94	0.60%	
ICICI Bank Limited	INE090A01021	Banks	94,500	899.55	0.57%	
Tech Mahindra Limited	INE669C01036	IT - Software	13,200	161.41	0.10%	
Ashok Leyland Limited	INE208A01029	Agricultural, Commercial & Construction Vehicles	75,000	132.75	0.08%	
Total				20,436.18	12.94%	
b) Unlisted						
				NIL	NIL	
c) REITs						
Brookfield India Real Estate Trust	INE0FDU25010	Realty	25,84,141	6,225.71	3.94%	
Embassy Office Parks REIT	INE041025011	Realty	15,36,079	4,617.61	2.92%	
Mindspace Business Parks REIT	INE0CCU25019	Realty	4,93,139	1,542.09	0.98%	
Total				12,385.41	7.84%	
d) Foreign Securities and /or overseas ETF						
				NIL	NIL	
DEBT INSTRUMENTS						
Corporate Bonds/NCDs						
a) Listed/awaiting listing on the stock exchanges						
7.7% India Grid Trust InvIT Fund (06/05/2028)	INE219X07215	CRISIL AAA	50,000	494.89	0.31%	7.96%
Total				494.89	0.31%	
b) Privately Placed/Unlisted						
				NIL	NIL	
c) Securitised Debt Instruments						
				NIL	NIL	
d) Central Government Securities						
e) State Government Securities						
8.08% Tamilnadu SDL (MD 26/12/2028)	IN3120180200	Sovereign	35,00,000	3,591.24	2.27%	7.60%
7.83% Maharashtra SDL (MD 08/04/2030)	IN2220200017	Sovereign	35,00,000	3,563.09	2.26%	7.61%
7.76% Maharashtra SDL (MD 04/10/2030)	IN2220220122	Sovereign	35,00,000	3,553.60	2.25%	7.61%
7.7% Maharashtra SDL (MD 19/10/2030)	IN2220220130	Sovereign	35,00,000	3,542.31	2.24%	7.61%
8.37% Tamil Nadu SDL (MD 05/12/2028)	IN3120180176	Sovereign	30,00,000	3,113.01	1.97%	7.61%
8.36% Tamil Nadu SDL (MD 12/12/2028)	IN3120180184	Sovereign	30,00,000	3,112.07	1.97%	7.61%
7.78% Maharashtra SDL (MD 27/10/2030)	IN2220220148	Sovereign	30,00,000	3,049.28	1.93%	7.61%
7.68% Gujarat SDL (MD 15/02/2030)	IN1520220238	Sovereign	30,00,000	3,031.87	1.92%	7.60%
8.57% Gujarat SDL (MD 06/11/2028)	IN1520180184	Sovereign	25,00,000	2,613.98	1.66%	7.61%
8.18% Tamilnadu SDL (MD 19/12/2028)	IN3120180192	Sovereign	25,00,000	2,574.53	1.63%	7.61%
8.16% Rajasthan SDL (MD 09/05/2028)	IN2920180030	Sovereign	25,00,000	2,564.36	1.62%	7.63%
7.86% Maharashtra SDL (MD 08/06/2030)	IN2220220080	Sovereign	25,00,000	2,549.50	1.61%	7.61%
8% Kerala SDL (MD 11/04/2028)	IN2020180013	Sovereign	25,00,000	2,548.08	1.61%	7.63%
7.92% Uttar Pradesh SDL (MD 24/01/2028)	IN3320170175	Sovereign	25,00,000	2,537.82	1.61%	7.64%
7.7% Andhra Pradesh SDL (MD 23/03/2030)	IN1020220738	Sovereign	25,00,000	2,527.26	1.60%	7.62%
7.7% Andhra Pradesh SDL (MD 22/02/2030)	IN1020220662	Sovereign	25,00,000	2,526.75	1.60%	7.62%
7.33% Maharashtra SDL (MD 31/05/2031)	IN2220230055	Sovereign	25,00,000	2,477.24	1.57%	7.63%
8.34% Punjab SDL (MD 30/05/2028)	IN2820180049	Sovereign	20,00,000	2,064.71	1.31%	7.64%
7.63% Haryana SDL (MD 01/06/2028)	IN1620220070	Sovereign	20,00,000	2,010.91	1.27%	7.63%
7.38% GOI (MD 20/06/2027)	IN0020220037	Sovereign	20,00,000	2,008.54	1.27%	7.37%
8.48% Kerala SDL (MD 08/08/2030)	IN2020180070	Sovereign	15,00,000	1,576.98	1.00%	7.65%
8.43% Punjab SDL (MD 05/12/2028)	IN2820180114	Sovereign	15,00,000	1,558.65	0.99%	7.64%
8.42% Madhya Pradesh SDL (MD 08/08/2028)	IN1210180053	Sovereign	15,00,000	1,556.13	0.99%	7.62%
8.33% Kerala SDL (MD 30/05/2028)	IN2020180039	Sovereign	15,00,000	1,547.98	0.98%	7.64%
8.29% West Bengal SDL (MD 21/02/2028)	IN3420170182	Sovereign	15,00,000	1,542.91	0.98%	7.65%
8.08% Maharashtra SDL (MD 26/12/2028)	IN2220180052	Sovereign	15,00,000	1,539.05	0.97%	7.61%
8.15% Tamil Nadu SDL (MD 09/05/2028)	IN3120180036	Sovereign	15,00,000	1,538.65	0.97%	7.61%
6.98% Telangana SDL (MD 22/04/2028)	IN4520200044	Sovereign	15,00,000	1,472.75	0.93%	7.59%
6.79% West Bengal SDL (MD 30/06/2028)	IN3420210046	Sovereign	15,00,000	1,459.82	0.92%	7.61%
6.68% Andhra Pradesh SDL (MD 24/10/2030)	IN1020180304	Sovereign	10,00,000	1,064.66	0.67%	7.63%
8.5% Gujarat SDL (MD 28/11/2028)	IN1520180200	Sovereign	10,00,000	1,043.05	0.66%	7.61%
8.45% Uttar Pradesh SDL (MD 27/02/2029)	IN3320180166	Sovereign	10,00,000	1,040.98	0.66%	7.65%
8.43% Goa SDL (MD 13/03/2029)	IN1420180151	Sovereign	10,00,000	1,039.90	0.66%	7.66%
8.45% Uttar Pradesh SDL (MD 27/06/2028)	IN3320180034	Sovereign	10,00,000	1,037.52	0.66%	7.63%
8.37% Madhya Pradesh SDL (MD 05/12/2028)	IN2120180095	Sovereign	10,00,000	1,037.36	0.66%	7.62%
8.41% Kerala SDL (MD 06/06/2028)	IN2020180047	Sovereign	10,00,000	1,035.18	0.66%	7.64%
8.2% Uttarakhand SDL (MD 09/05/2028)	IN3620180023	Sovereign	10,00,000	1,027.01	0.65%	7.63%
8.08% Karnataka SDL (MD 26/12/2028)	IN1920180115	Sovereign	10,00,000	1,026.07	0.65%	7.60%
8.15% Chhattisgarh SDL (MD 27/03/2028)	IN3520170090	Sovereign	10,00,000	1,023.82	0.65%	7.66%
7.99% Punjab SDL (MD 11/04/2028)	IN2820180015	Sovereign	10,00,000	1,018.84	0.65%	7.63%
7.63% Maharashtra SDL (MD 11/05/2030)	IN2220220049	Sovereign	10,00,000	1,007.85	0.64%	7.61%
7.6% Maharashtra SDL (MD 15/04/2030)	IN2220200025	Sovereign	10,00,000	1,006.32	0.64%	7.61%
7.5% Telangana SDL (MD 15/04/2028)	IN4520200010	Sovereign	10,00,000	1,000.87	0.63%	7.62%
7.41% Andhra Pradesh SDL (MD 26/04/2030)	IN1020230042	Sovereign	10,00,000	996.90	0.63%	7.61%
7.15% Karnataka SDL (MD 09/10/2028)	IN1920190056	Sovereign	10,00,000	987.59	0.63%	7.59%
6.99% Telangana SDL (MD 10/06/2028)	IN4520200093	Sovereign	10,00,000	981.69	0.62%	7.59%
6.82% Bihar SDL (MD 14/07/2028)	IN1320210041	Sovereign	10,00,000	974.02	0.62%	7.61%
8.84 % Rajasthan SDL 12/09/2028	IN2920180196	Sovereign	5,00,000	527.54	0.33%	7.63%
8.73% Uttar Pradesh SDL (MD 10/10/2028)	IN3320180042	Sovereign	5,00,000	525.55	0.33%	7.63%
8.43% Andhra Pradesh SDL (MD 05/12/2030)	IN1020180361	Sovereign	5,00,000	525.53	0.33%	7.63%
8.7% Gujarat SDL (MD 19/09/2028)	IN1520180119	Sovereign	5,00,000	525.00	0.33%	7.61%
8.39% Andhra Pradesh SDL (MD 06/02/2031)	IN1020180411	Sovereign	5,00,000	524.31	0.33%	7.66%
8.65% Rajasthan SDL (MD 03/10/2028)	IN2920180212	Sovereign	5,00,000	523.93	0.33%	7.63%
8.37% Andhra Pradesh SDL (MD 02/01/2031)	IN1020180379	Sovereign	5,00,000	523.51	0.33%	7.66%
8.61% Punjab SDL (MD 14/11/2028)	IN2820180106	Sovereign	5,00,000	523.15	0.33%	7.64%
8.63% Rajasthan SDL (MD 03/09/2028)	IN2920180188	Sovereign	5,00,000	523.15	0.33%	7.63%
8.53% Gujarat SDL (MD 20/11/2028)	IN1520180192	Sovereign	5,00,000	522.08	0.33%	7.61%
8.43% Uttar Pradesh SDL (MD 06/03/2029)	IN3320180174	Sovereign	5,00,000	520.14	0.33%	7.65%
8.49% Uttarakhand SDL (MD 21/08/2028)	IN3620180106	Sovereign	5,00,000	520.04	0.33%	7.63%
8.39% Uttar Pradesh SDL (MD 13/03/2029)	IN3320180182	Sovereign	5,00,000	519.33	0.33%	7.65%
8.5% Andhra Pradesh SDL (MD 28/03/2029)	IN1020140134	Sovereign	5,00,000	518.89	0.33%	7.79%
8.44% West Bengal SDL (MD 27/06/2028)	IN3420180017	Sovereign	5,00,000	518.43	0.33%	7.64%
8.4% Andhra Pradesh SDL (MD 20/06/2028)	IN1020180130	Sovereign	5,00,000	517.83	0.33%	7.62%
8.4% Rajasthan SDL (MD 20/06/2028)	IN2920180097	Sovereign	5,00,000	517.81	0.33%	7.63%
8.28% Gujarat SDL (MD 20/02/2029)	IN1520180291	Sovereign	5,00,000	517.51	0.33%	7.62%
8.39% Andhra Pradesh SDL (MD 23/05/2028)	IN1020180080	Sovereign	5,00,000	517.41	0.33%	7.62%
8.31% Jharkhand SDL (MD 13/02/2029)	IN3720180063	Sovereign	5,00,000	517.05	0.33%	7.66%
8.25% Tamilnadu SDL (MD 02/01/2029)	IN3120180218	Sovereign	5,00,000	516.41	0.33%	7.62%
8.17% Gujarat SDL (MD 19/12/2028)	IN1520180226	Sovereign	5,00,000	514.70	0.33%	7.61%

8.21% West Bengal SDL (MD 23/01/2029)	IN3420180124	Sovereign	5,00,000	514.68	0.33%	7.67%
8.2% Jammu and Kashmir SDL (MD 30/01/2029)	IN1820180108	Sovereign	5,00,000	514.68	0.33%	7.66%
8.29% Haryana SDL (MD 14/03/2028)	IN1620170150	Sovereign	5,00,000	514.45	0.33%	7.65%
8.19% Odisha SDL (MD 09/05/2028)	IN2720180032	Sovereign	5,00,000	513.20	0.32%	7.64%
8.08% Gujarat SDL (MD 26/12/2028)	IN1520180234	Sovereign	5,00,000	512.93	0.32%	7.61%
8.13% Rajasthan SDL (MD 27/03/2028)	IN2920170205	Sovereign	5,00,000	511.65	0.32%	7.65%
8.09% West Bengal SDL (MD 27/03/2028)	IN3420170216	Sovereign	5,00,000	511.07	0.32%	7.64%
8.05% Tamilnadu SDL (MD 18/04/2028)	IN3120180010	Sovereign	5,00,000	510.96	0.32%	7.61%
8.11% Chattisgarh SDL (MD 31/01/2028)	IN3520170041	Sovereign	5,00,000	510.75	0.32%	7.66%
7.98% Uttar Pradesh SDL (MD 11/04/2028)	IN320180018	Sovereign	5,00,000	509.44	0.32%	7.62%
7.97% Assam SDL (MD 18/04/2028)	IN1220180021	Sovereign	5,00,000	509.02	0.32%	7.63%
7.86% Haryana SDL (MD 27/12/2027)	IN1620170101	Sovereign	5,00,000	507.16	0.32%	7.59%
7.72% Maharashtra SDL (MD 01/03/2031)	IN2220220171	Sovereign	5,00,000	506.33	0.32%	7.63%
7.77% Andhra Pradesh SDL (MD 10/01/2028)	IN1020170131	Sovereign	5,00,000	505.19	0.32%	7.62%
7.61% Maharashtra SDL (MD 11/05/2029)	IN2220220031	Sovereign	5,00,000	503.03	0.32%	7.61%
7.54% Andhra Pradesh SDL (MD 11/01/2029)	IN1020220613	Sovereign	5,00,000	500.76	0.32%	7.64%
7.32% West Bengal SDL (MD 26/06/2029)	IN3420190016	Sovereign	5,00,000	495.78	0.31%	7.64%
7.24% Haryana SDL (MD 18/03/2029)	IN1620190190	Sovereign	5,00,000	494.87	0.31%	7.61%
7.11% Tamilnadu SDL (MD 31/07/2029)	IN3120190068	Sovereign	5,00,000	491.92	0.31%	7.59%
7.13% Kerala SDL (MD 10/07/2029)	IN2020190103	Sovereign	5,00,000	491.84	0.31%	7.62%
7.09% Goa SDL (MD 28/08/2029)	IN1420190085	Sovereign	5,00,000	490.37	0.31%	7.64%
6.83% West Bengal SDL (MD 07/07/2028)	IN3420210053	Sovereign	5,00,000	487.35	0.31%	7.61%
6.53% Chattisgarh SDL (MD 15/09/2028)	IN3520210037	Sovereign	5,00,000	480.44	0.30%	7.63%
6.46% Rajasthan SDL (MD 12/08/2030)	IN2920200317	Sovereign	5,00,000	473.56	0.30%	7.59%
Total				1,11,222.83	70.41%	
MONEY MARKET INSTRUMENTS						
a) Commercial Paper						
HDFC Bank Limited (18/04/2024)	INE040A14276	CRISIL A1+	500	2,399.14	1.52%	7.75%
Total				2,399.14	1.52%	
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		Duration (in Days)				
6% HDFC Bank Limited (28/05/2024)		365		150.00	0.09%	
6% HDFC Bank Limited (29/05/2024)		365		100.00	0.06%	
6.6% HDFC Bank Limited (01/06/2024)		366		100.00	0.06%	
6.75% Axis Bank Limited (30/05/2024)		366		100.00	0.06%	
7.1% Axis Bank Limited (14/02/2024)		392		100.00	0.06%	
Total				550.00	0.33%	
e) TREPS / Reverse Repo Investments				6,232.69	3.95%	6.77%
Total				6,232.69	3.95%	
Other Current Assets / (Liabilities)						
Net Receivable / (Payable)				4,217.19	2.70%	
Total				4,217.19	2.70%	
GRAND TOTAL (AUM)				1,57,938.33	100.00	

DERIVATIVES

Name of the Instrument		Long / Short	Quantlty	Market value (Rs. in Lakhs)	% to AUM	Notes & Symbols
Index / Stock Futures						
Tata Motors Limited October 2023 Future		Short	(1,49,625.00)	(947.50)	(0.60)%	
ICICI Bank Limited October 2023 Future		Short	(94,500.00)	(903.75)	(0.57)%	
Tech Mahindra Limited October 2023 Future		Short	(13,200.00)	(162.00)	(0.10)%	
Ashok Leyland Limited October 2023 Future		Short	(75,000.00)	(133.24)	(0.08)%	
Total				(2,146.49)	(1.35)%	

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 (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

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

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

Options	March 31, 2023(Rs.)	Sept 29, 2023(Rs.)
Direct Plan		
Parag Parikh Conservative Hybrid Fund - Direct Plan - Growth	11.4187	12.3452
Parag Parikh Conservative Hybrid Fund - Direct Plan - Monthly II	10.1319	10.3752
Regular Plan		
Parag Parikh Conservative Hybrid Fund - Regular Plan - Growth	11.3556	12.2589
Parag Parikh Conservative Hybrid Fund - Regular Plan - Monthly	10.2330	10.4502

3. Total Dividend (Net) declared during the period ended Sept 30 2023 :

Record Date	Monthly IDCW* (Direct)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
24-Apr-23	Direct Plan- Monthly IDCW*		
29-May-23	Direct Plan- Monthly IDCW*	0.10414163	0.10414163
26-Jun-23	Direct Plan- Monthly IDCW*	0.04717100	0.04717100
31-Jul-23	Direct Plan- Monthly IDCW*	0.04610444	0.04610444
28-Aug-23	Direct Plan- Monthly IDCW*	0.06208976	0.06208976
25-Sep-23	Direct Plan- Monthly IDCW*	0.05252030	0.05252030
		0.25100681	0.25100681
Record Date	Monthly IDCW* (Regular)	Dividend Per Unit (Huf & Individuals)	Dividend Per Unit (Others)
24-Apr-23	Regular Plan- Monthly IDCW*	0.10562842	0.10562842

29-May-23	Regular Plan- Monthly IDCW*		
		0.05453308	0.05453308
26-Jun-23	Regular Plan- Monthly IDCW*		
		0.05011508	0.05011508
31-Jul-23	Regular Plan- Monthly IDCW*		
		0.04714814	0.04714814
28-Aug-23	Regular Plan- Monthly IDCW*		
		0.06105307	0.06105307
25-Sep-23	Regular Plan- Monthly IDCW*		
		0.26248396	0.26248396

4. Total Bonus declared during the period ended Sept 30 2023 - Nil
5. Total outstanding exposure in derivative instruments as on Sept 30, 2023: Rs (21,46,48,556.25)
(Gross exposure means sum of all long and short positions in derivatives)
6. Total investment in Foreign Securities / ADRs / GDRs as on Sept 30 2023 - Nil
7. Details of transactions of "Credit Default Swap" for the month ended Sept 30 2023 - Nil
8. Average Portfolio Maturity is 1423 days.
9. Repo transactions in corporate debt securities during the period ending Sept 30 2023 - Nil

10. Portfolio Classification by Asset Class(%) :

T Bills	-
Government Securities	70.41
Commercial Papers (CP) / Certificate Of Deposit (CD)	1.52
Equity & Equity related	19.43
Debt Securities	0.31
Cash,Cash Equivalents and Net Current Assets including TREPS	8.33

11. Portfolio Classification by Rating Class(%) :

Sovereign	70.41
CRISIL AAA	0.31
Others	19.43
CRISIL A1+	1.52
Cash,Cash Equivalents and Net Current Assets including TREPS	8.33

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

13. Disclosure for investments in derivative instruments

A. Hedging Positions through Futures as on 30-Sept-2023 :

Underlying	Series	Long / Short	Futures Price when purchased (Rs. Per unit)	Current price of the contract (Rs. Per unit)	Margin maintained in Rs. Lakhs
Ashok Leyland Limited	October-23	Short	179.75	177.65	647.67
ICICI Bank Limited	October-23	Short	957.18	956.35	
Tata Motors Limited	October-23	Short	624.13	633.25	
Tech Mahindra Limited	October-23	Short	1,296.31	1,227.25	
Total exposure through futures as % of net assets : 1.35%					

For the period 01-April-2023 to 30-Sept-2023, 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)	346
Total Number of contracts where futures were bought	1,448
Total Number of contracts where futures were sold (opening balance)	346
Total Number of contracts where futures were sold	1,448
Gross Notional Value of contracts where futures were bought (opening balance) Rs.	23,08,98,022
Gross Notional Value of contracts where futures were bought Rs.	1,09,36,33,197
Gross Notional Value of contracts where futures were sold (opening balance) Rs.	20,99,30,574
Gross Notional Value of contracts where futures were sold Rs.	1,06,35,08,249
Net Profit/Loss value on all contracts combined Rs.	(5,10,92,396)

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 30-Sept-2023 : Nil

C. Hedging Position through Put Option as on 30-Sept-2023 : Nil

D. Other than Hedging Positions through Options as on 30-Sept-2023 : Nil

For the period 01-April-2023 to 30-Sept-2023, the following details specified for non-hedging transactions through options which have already been exercised/expired :

Total Number of contracts entered into				767
Gross Notional Value of contracts entered into Rs.				64,64,65,500.00
Net Profit/Loss value on all contracts (treat premium paid as loss) Rs.				3658844.37

E. Hedging Positions through swaps as on 30-Sept-2023 : Nil

Lumpsum Investment Performance		Scheme		Benchmark	Index	Value of Investment of Rs. 10,000/-		
		Regular Plan	Direct Plan	CRISIL Hybrid 85+15 Conservative Index	Crisil 10 year Gilt Index	PPFAS CHF	PPFAS CHF (Direct Plan)	CRISIL Hybrid 85+15 Conservative Index
Date								
Since Inception (26 May, 2021)		9.07%	9.40%	5.83%	2.51%	12269	12345	11422
September 30, 2022 to September 29, 2023 (Last 1 year)		12.56%	12.92%	9.01%	8.10%	11255	11288	10899

SIP Investment Performance - Parag Parikh Conservative Hybrid Fund - Regular Plan - Growth

	Since Inception (26 May, 2021)	September 30, 2022 to September 29, 2023 (Last 1 year)	September 30, 2020 to September 30, 2023 (Last 3 year)	September 30, 2018 to September 30, 2023 (Last 5 year)
Total Amount Invested	2,90,000	1,20,000	NA	NA
Market value of Investment	3,28,608	1,29,043	NA	NA
Returns (Annualised) (%)	10.39%	14.40%	NA	NA
CRISIL Hybrid 85+15 - Conservative Index Returns (Annualised) (%)	6.71%	9.12%	NA	NA
Crisil 10 year Gilt Index Returns (Annualised) (%)	4.60%	6.87%	NA	NA

SIP Investment Performance - Parag Parikh Conservative Hybrid Fund - Direct Plan - Growth

	Since Inception (26 May, 2021)	September 30, 2022 to September 29, 2023 (Last 1 year)	September 30, 2020 to September 30, 2023 (Last 3 year)	September 30, 2018 to September 30, 2023 (Last 5 year)
Total Amount Invested	2,90,000	1,20,000	NA	NA
Market value of Investment	3,29,858	1,29,250	NA	NA
Returns (Annualised) (%)	10.71%	14.74%	NA	NA
CRISIL Hybrid 85+15 - Conservative Index Returns (Annualised) (%)	6.71%	9.12%	NA	NA
Crisil 10 year Gilt Index Returns (Annualised) (%)	4.60%	6.87%	NA	NA

Net Asset Value (NAV) as on September 29, 2023	
Regular Plan : 12.2589	
Direct Plan : 12.3452	

Debt Quants as on as on September 30, 2023	
Avg maturity of the fund (days)	1797.60
Modified duration (years)	3.8386
Macaulay Duration (years)	3.9832
YTM	7.55%

Product Labelling of the Scheme
 This product is suitable for investors who are seeking*

- To generate regular income through investments predominantly in debt and money market instruments
- Long term capital appreciation from the portion of equity investments under the scheme

*Investors should consult their financial advisers if in doubt about whether this product is suitable for them.

