

Historical Portfolio Disclosures Corporate Debt Market Development Fund

Maturity Details as on	Avg Maturity of fund (in years)	YTM of Fund	Mod Duration of Fund (in years)	Macaulay Duration (in years)
31-10-23	1.18	7.11%	1.05	1.09
01-11-23	1.25	7.17%	1.12	1.17
02-11-23	1.25	7.15%	1.12	1.17
03-11-23	1.25	7.14%	1.12	1.16
04-11-23	1.25	7.14%	1.12	1.16
05-11-23	1.25	7.14%	1.12	1.16
06-11-23	1.25	7.13%	1.12	1.16
07-11-23	1.25	7.13%	1.11	1.16
08-11-23	1.32	7.18%	1.19	1.23
09-11-23	1.32	7.17%	1.18	1.23
10-11-23	1.32	7.19%	1.18	1.23
11-11-23	1.32	7.19%	1.18	1.23
12-11-23	1.31	7.19%	1.18	1.23
13-11-23	1.31	7.18%	1.18	1.22
14-11-23	1.31	7.18%	1.17	1.22
15-11-23	1.31	7.16%	1.17	1.22
16-11-23	1.31	7.16%	1.17	1.22
17-11-23	1.30	7.16%	1.17	1.22
18-11-23	1.30	7.16%	1.17	1.21
19-11-23	1.30	7.16%	1.16	1.21
20-11-23	1.30	7.17%	1.16	1.21
21-11-23	1.30	7.18%	1.16	1.21
22-11-23	1.37	7.24%	1.23	1.28
23-11-23	1.37	7.25%	1.23	1.28
24-11-23	1.37	7.25%	1.23	1.28
25-11-23	1.36	7.25%	1.22	1.27
26-11-23	1.36	7.25%	1.22	1.27
27-11-23	1.36	7.25%	1.22	1.27
28-11-23	1.36	7.25%	1.22	1.27
29-11-23	1.37	7.27%	1.23	1.29
30-11-23	1.37	7.26%	1.23	1.28
01-12-23	1.37	7.26%	1.23	1.28
02-12-23	1.37	7.26%	1.23	1.28
03-12-23	1.37	7.26%	1.22	1.27
04-12-23	1.36	7.26%	1.22	1.27
05-12-23	1.36	7.26%	1.22	1.27
06-12-23	1.36	7.26%	1.22	1.27

07-12-23	1.35	7.26%	1.21	1.26
08-12-23	1.35	7.27%	1.21	1.26
09-12-23	1.35	7.27%	1.21	1.26
10-12-23	1.35	7.27%	1.21	1.26
11-12-23	1.34	7.28%	1.20	1.25
12-12-23	1.34	7.28%	1.20	1.25
13-12-23	1.34	7.28%	1.20	1.25
14-12-23	1.32	7.22%	1.19	1.24
15-12-23	1.32	7.18%	1.18	1.23
16-12-23	1.32	7.18%	1.18	1.23
17-12-23	1.32	7.18%	1.18	1.23
18-12-23	1.32	7.19%	1.18	1.23
19-12-23	1.31	7.18%	1.18	1.22
20-12-23	1.31	7.20%	1.17	1.22
21-12-23	1.31	7.19%	1.17	1.22
22-12-23	1.30	7.20%	1.17	1.22
23-12-23	1.3	7.20%	1.17	1.21
24-12-23	1.3	7.20%	1.16	1.21
25-12-23	1.3	7.20%	1.16	1.21
26-12-23	1.29	7.18%	1.16	1.21
27-12-23	1.3	7.18%	1.16	1.21
28-12-23	1.29	7.21%	1.16	1.2
29-12-23	1.29	7.18%	1.16	1.2
30-12-23	1.29	7.18%	1.15	1.2
31-12-23	1.29	7.18%	1.15	1.2
1/1/2024	1.28	7.18%	1.15	1.2
2/1/2024	1.28	7.16%	1.15	1.19
3/1/2024	1.28	7.15%	1.14	1.19
4/1/2024	1.28	7.15%	1.14	1.19
5/1/2024	1.27	7.15%	1.14	1.19
6/1/2024	1.27	7.15%	1.14	1.18
7/1/2024	1.27	7.15%	1.13	1.18
8/1/2024	1.27	7.15%	1.13	1.18
9/1/2024	1.26	7.14%	1.13	1.18
10/1/2024	1.26	7.13%	1.13	1.17
11/1/2024	1.26	7.14%	1.12	1.17
12/1/2024	1.26	7.13%	1.12	1.17
13-01-24	1.12	7.08%	1	1.05
14-01-24	1.12	7.08%	1	1.04
15-01-24	1.12	7.09%	1	1.04
16-01-24	1.12	7.06%	1	1.04
17-01-24	1.11	7.08%	1	1.04
18-01-24	1.11	7.13%	0.99	1.03
19-01-24	1.11	7.13%	0.99	1.03
20-01-24	1.11	7.13%	0.99	1.03

21-01-24	1.11	7.13%	0.99	1.03
22-01-24	1.1	7.13%	0.98	1.02
23-01-24	1.1	7.10%	0.98	1.02
24-01-24	1.15	7.14%	1.03	1.07
25-01-24	1.15	7.14%	1.03	1.07
26-01-24	1.14	7.14%	1.02	1.07
27-01-24	1.14	7.14%	1.02	1.06
28-01-24	1.14	7.14%	1.02	1.06
29-01-24	1.14	7.14%	1.01	1.06
30-01-24	1.13	7.14%	1.01	1.06
31-01-24	1.13	7.14%	1.01	1.05
01-02-24	1.13	7.12%	1.01	1.05
02-02-24	1.13	7.11%	1.01	1.05
03-02-24	1.12	7.11%	1.00	1.05
04-02-24	1.12	7.11%	1.00	1.04
05-02-24	1.12	7.11%	1.00	1.04
06-02-24	1.11	7.13%	1.00	1.04
07-02-24	1.11	7.11%	0.99	1.03
08-02-24	1.11	7.12%	0.99	1.03
09-02-24	1.11	7.12%	0.99	1.03
10-02-24	1.1	7.12%	0.99	1.03
11-02-24	1.1	7.12%	0.98	1.02
12-02-24	1.1	7.13%	0.98	1.02
13-02-24	1.09	7.13%	0.98	1.02
14-02-24	1.09	7.16%	0.97	1.01
15-02-24	1.09	7.14%	0.97	1.01
16-02-24	1.09	7.15%	0.97	1.01
17-02-24	1.08	7.15%	0.97	1.01
18-02-24	1.08	7.15%	0.97	1.00
19-02-24	1.08	7.15%	0.96	1.00
20-02-24	1.08	7.13%	0.96	1.00
21-02-24	1.07	7.12%	0.96	1.00
22-02-24	1.07	7.10%	0.96	0.99
23-02-24	1.07	7.10%	0.95	0.99
24-02-24	1.07	7.10%	0.95	0.99
25-02-24	1.06	7.10%	0.95	0.99
26-02-24	1.06	7.09%	0.95	0.98
27-02-24	1.06	7.07%	0.94	0.98
28-02-24	1.05	7.06%	0.94	0.98
29-02-24	1.05	7.03%	0.94	0.97
01-03-24	1.05	7.04%	0.93	0.97
02-03-24	1.05	7.04%	0.93	0.97
03-03-24	1.04	7.04%	0.93	0.97
04-03-24	1.04	7.03%	0.93	0.96
05-03-24	1.03	7.03%	0.92	0.96

06-03-24	1.03	7.03%	0.92	0.95
07-03-24	1.03	7.05%	0.91	0.95
08-03-24	1.03	7.05%	0.91	0.95
09-03-24	1.02	7.05%	0.91	0.95
10-03-24	1.02	7.05%	0.91	0.95
11-03-24	1.02	7.03%	0.91	0.94
12-03-24	1.02	6.99%	0.9	0.94
13-03-24	1.01	7.00%	0.9	0.94
14-03-24	1.01	7.02%	0.9	0.93
15-03-24	1.01	7.02%	0.89	0.93
16-03-24	1.01	7.02%	0.89	0.93
17-03-24	1.00	7.02%	0.89	0.92
18-03-24	1.00	7.03%	0.89	0.92
19-03-24	1.00	7.03%	0.88	0.92
20-03-24	0.99	7.04%	0.88	0.92
21-03-24	0.99	7.08%	0.88	0.91
22-03-24	0.99	7.08%	0.88	0.91
23-03-24	0.98	7.08%	0.87	0.91
24-03-24	0.98	7.08%	0.87	0.91
25-03-24	0.98	7.08%	0.87	0.90
26-03-24	0.98	7.15%	0.87	0.90
27-03-24	0.97	7.18%	0.86	0.9
28-03-24	0.97	6.95%	0.86	0.9
29-03-24	0.97	6.95%	0.86	0.89
30-03-24	0.97	6.95%	0.86	0.89
31-03-24	0.96	6.95%	0.86	0.89
01-04-24	0.96	6.95%	0.86	0.89
02-04-24	0.96	6.94%	0.85	0.88
03-04-24	0.96	6.90%	0.85	0.88
04-04-24	0.96	6.91%	0.85	0.88
05-04-24	0.95	6.92%	0.84	0.87
06-04-24	0.95	6.92%	0.84	0.87
07-04-24	0.95	6.92%	0.84	0.87
08-04-24	0.94	6.91%	0.83	0.87
09-04-24	0.94	6.91%	0.83	0.86
10-04-24	0.94	6.88%	0.83	0.86
11-04-24	0.94	6.88%	0.83	0.86
12-04-24	0.93	6.91%	0.82	0.86
13-04-24	0.93	6.91%	0.82	0.85
14-04-24	0.93	6.91%	0.82	0.85
15-04-24	0.93	6.88%	0.82	0.85
16-04-24	0.92	6.89%	0.81	0.84
17-04-24	0.92	6.89%	0.81	0.84
18-04-24	0.92	6.88%	0.81	0.84
19-04-24	0.91	6.93%	0.81	0.84

20-04-24	0.91	6.93%	0.80	0.83
21-04-24	0.91	6.93%	0.80	0.83
22-04-24	0.91	6.94%	0.80	0.83
23-04-24	0.90	6.94%	0.80	0.83
24-04-24	0.90	6.98%	0.79	0.82
25-04-24	0.90	6.99%	0.79	0.82
26-04-24	0.90	7.01%	0.79	0.82
27-04-24	0.89	7.01%	0.79	0.81
28-04-24	0.89	7.01%	0.78	0.81
29-04-24	0.89	7.00%	0.79	0.82
30-04-24	0.86	6.94%	0.78	0.81
01-05-24	0.86	6.93%	0.78	0.80
02-05-24	0.85	6.90%	0.77	0.80
03-05-24	0.85	6.92%	0.77	0.80
