

PARTICULARS	ISIN NO.	INDUSTRY	QUANTITY	MARKET VALUE (IN RS)	% OF PORTFOLIO	RATINGS
EQUITY INSTRUMENTS						
SHARES						
EQUITY ORIENTED MFs	NIL	NIL	NIL	NIL	NIL	NIL
EQUITY ETFs	NIL	NIL	NIL	NIL	NIL	NIL
DEBT INSTRUMENTS						
CENTRAL GOVERNMENT SECURITY						
8.28% GOI CG 21-09-2027	IN0020070069	CENTRAL GOVERNMENT SECURITY	702,000.00	70,972,200.00	8.84	SOVEREIGN
8.28% GOI CG 15-02-2032	IN0020060086	CENTRAL GOVERNMENT SECURITY	610,000.00	62,108,248.00	7.74	SOVEREIGN
8.32% GOI CG 02-08-2032	IN0020070044	CENTRAL GOVERNMENT SECURITY	547,200.00	55,909,667.52	6.96	SOVEREIGN
7.73% GOI CG 19-12-2034	IN0020150051	CENTRAL GOVERNMENT SECURITY	549,900.00	53,450,280.00	6.66	SOVEREIGN
8.17% GOI CG 01-12-2044	IN0020140078	CENTRAL GOVERNMENT SECURITY	525,000.00	53,202,765.00	6.63	SOVEREIGN
8.24% GOI CG 10-11-2033	IN0020140052	CENTRAL GOVERNMENT SECURITY	500,400.00	50,978,099.88	6.35	SOVEREIGN
8.33% GOI CG 07-06-2036	IN0020060045	CENTRAL GOVERNMENT SECURITY	479,500.00	49,170,711.10	6.12	SOVEREIGN
8.30% GOI CG 02-07-2040	IN0020100031	CENTRAL GOVERNMENT SECURITY	425,000.00	43,471,975.00	5.41	SOVEREIGN
8.30% GOI CG 31-12-2042	IN0020120062	CENTRAL GOVERNMENT SECURITY	400,000.00	40,989,240.00	5.11	SOVEREIGN
9.20% GOI CG 30-09-2030	IN0020130053	CENTRAL GOVERNMENT SECURITY	288,800.00	31,341,615.68	3.90	SOVEREIGN
8.13% GOI CG 22-06-2045	IN0020150044	CENTRAL GOVERNMENT SECURITY	215,000.00	21,543,000.00	2.68	SOVEREIGN
7.61% GOI CG 09-05-2030	IN0020160019	CENTRAL GOVERNMENT SECURITY	200,000.00	19,320,000.00	2.41	SOVEREIGN
8.26% GOI CG 02-08-2027	IN0020070036	CENTRAL GOVERNMENT SECURITY	190,000.00	19,189,392.00	2.39	SOVEREIGN
7.95% GOI CG 28-08-2032	IN0020020106	CENTRAL GOVERNMENT SECURITY	191,000.00	18,955,069.20	2.36	SOVEREIGN
9.23% GOI CG 23-12-2043	IN0020130079	CENTRAL GOVERNMENT SECURITY	150,000.00	16,851,570.00	2.10	SOVEREIGN
8.83% GOI CG 12-12-2041	IN0020110063	CENTRAL GOVERNMENT SECURITY	125,000.00	13,451,875.00	1.68	SOVEREIGN
8.60% GOI CG 02-06-2028	IN0020140011	CENTRAL GOVERNMENT SECURITY	100,000.00	10,349,940.00	1.29	SOVEREIGN
8.20% GOI CG 24-09-2025	IN0020120047	CENTRAL GOVERNMENT SECURITY	100,000.00	10,101,770.00	1.26	SOVEREIGN
STATE DEVELOPMENT LOANS						
8.44% GO-RAJ SG 07-03-2028	IN2920170189	STATE DEVELOPMENT LOANS	150,000.00	15,094,425.00	1.88	SOVEREIGN
9.30% CHHATISGARH SG 09/10/2023	IN3520130037	STATE DEVELOPMENT LOANS	100,000.00	10,382,070.00	1.29	SOVEREIGN
8.00% GOV-KER SG 11-04-2028	IN2020180013	STATE DEVELOPMENT LOANS	100,000.00	9,758,100.00	1.22	SOVEREIGN
8.88% GO-GUJ SDL 2022	IN1520120032	STATE DEVELOPMENT LOANS	76,000.00	7,739,992.00	0.96	SOVEREIGN
8.69% GOV-KER SG 08-02-2022	IN2020110085	STATE DEVELOPMENT LOANS	75,000.00	7,576,755.00	0.94	SOVEREIGN
8.28% GO-RAJ SG 14-03-2028	IN2920170197	STATE DEVELOPMENT LOANS	75,000.00	7,468,132.50	0.93	SOVEREIGN
8.16% GOV-KER SG 13-11-2025	IN2020150107	STATE DEVELOPMENT LOANS	65,000.00	6,430,827.00	0.80	SOVEREIGN
8.64% GO-BIHAR SG 2023	IN1320120083	STATE DEVELOPMENT LOANS	50,000.00	5,057,330.00	0.63	SOVEREIGN
8.27% GOV-KER SG 21-02-2028	IN2020170121	STATE DEVELOPMENT LOANS	50,000.00	4,975,120.00	0.62	SOVEREIGN
7.59% GO-BIHAR SG 15-02-2027	IN1320160162	STATE DEVELOPMENT LOANS	50,000.00	4,767,355.00	0.59	SOVEREIGN
9.12% GO-GUJ SDL 2022	IN1520120024	STATE DEVELOPMENT LOANS	43,200.00	4,431,209.76	0.55	SOVEREIGN

Pension Fund

8.35% GO-UP SPL SDL 2028	IN3320150136	STATE DEVELOPMENT LOANS	44,000.00	4,372,728.80	0.54	SOVEREIGN
9.39% GO-KAR SDL 04-12-2023	IN1920130060	STATE DEVELOPMENT LOANS	35,000.00	3,654,560.00	0.46	SOVEREIGN
8.23% GO-MAH SG 09-09-2025	IN2220150089	STATE DEVELOPMENT LOANS	30,000.00	2,983,134.00	0.37	SOVEREIGN
9.63% GO-MAH SDL 12-02-2024	IN2220130180	STATE DEVELOPMENT LOANS	25,000.00	2,642,755.00	0.33	SOVEREIGN
8.76% GOV-MP SG 2026	IN2120150106	STATE DEVELOPMENT LOANS	25,000.00	2,555,212.50	0.32	SOVEREIGN
8.29% GOV-ANDHRA SG 13-01-2026	IN1020150117	STATE DEVELOPMENT LOANS	25,000.00	2,489,492.50	0.31	SOVEREIGN
9.72% GOV-KER SDL 28-08-2023	IN2020130075	STATE DEVELOPMENT LOANS	20,000.00	2,109,450.00	0.26	SOVEREIGN
8.84% GO-ASSAM SDL 11-06-2024	IN1220140017	STATE DEVELOPMENT LOANS	20,000.00	2,044,490.00	0.25	SOVEREIGN
8.47% GO-MAH SDL 10-02-2026	IN2220150188	STATE DEVELOPMENT LOANS	20,000.00	2,014,138.00	0.25	SOVEREIGN
8.21% GO-MAH SG 2025	IN2220150147	STATE DEVELOPMENT LOANS	20,000.00	1,986,628.00	0.25	SOVEREIGN
8.29% GOV-KER SDL 2025	IN2020150065	STATE DEVELOPMENT LOANS	15,000.00	1,494,673.50	0.19	SOVEREIGN
7.78% GO-TN-UDAY SG 22-02-2025	IN3120161150	STATE DEVELOPMENT LOANS	15,000.00	1,452,651.00	0.18	SOVEREIGN
8.45% GO-UP-UDAY- SG 21-03-2029	IN3320150615	STATE DEVELOPMENT LOANS	14,000.00	1,402,678.20	0.17	SOVEREIGN
8.07% GO-GUJ SDL 11-02-2025	IN1520140097	STATE DEVELOPMENT LOANS	14,000.00	1,381,087.40	0.17	SOVEREIGN
7.52% GOV-TN SG 2027	IN3120170037	STATE DEVELOPMENT LOANS	14,400.00	1,367,219.52	0.17	SOVEREIGN
9.41% GO-KAR SDL 2024	IN1920130094	STATE DEVELOPMENT LOANS	13,000.00	1,360,953.10	0.17	SOVEREIGN
8.26% GOV-ANDHRA SG 24-12-2024	IN1020140084	STATE DEVELOPMENT LOANS	12,200.00	1,213,959.78	0.15	SOVEREIGN
8.64% GOV-ANDHRA SDL 06-03-2023	IN1020120201	STATE DEVELOPMENT LOANS	12,000.00	1,212,253.20	0.15	SOVEREIGN
9.39% GOV-ANDHRA SDL 20-11-2023	IN1020130093	STATE DEVELOPMENT LOANS	10,000.00	1,042,215.00	0.13	SOVEREIGN
8.90% GO-TN SDL 20-09-2022	IN3120120065	STATE DEVELOPMENT LOANS	10,000.00	1,019,686.00	0.13	SOVEREIGN
8.27% GO-TN SG 2026	IN3120150179	STATE DEVELOPMENT LOANS	10,000.00	996,243.00	0.12	SOVEREIGN
9.11% GO-MAH SDL 28-05-2024	IN2220140031	STATE DEVELOPMENT LOANS	7,000.00	724,842.30	0.09	SOVEREIGN
9.60% GO-MAH SDL 14-08-2023	IN2220130057	STATE DEVELOPMENT LOANS	5,000.00	525,229.00	0.07	SOVEREIGN
9.49% GOV-KER SDL 2023	IN2020130067	STATE DEVELOPMENT LOANS	5,000.00	522,322.00	0.07	SOVEREIGN
8.67% GO-MAH SDL 06-02-2023	IN2220120090	STATE DEVELOPMENT LOANS	5,000.00	506,152.00	0.06	SOVEREIGN
8.65% GO-GUJ SDL 2021	IN1520110074	STATE DEVELOPMENT LOANS	5,000.00	505,198.00	0.06	SOVEREIGN
8.34% GO-MAH SDL 2020	IN2220090079	STATE DEVELOPMENT LOANS	5,000.00	501,748.50	0.06	SOVEREIGN
8.90% GO-MAH SDL 2022 3 (MD-21/11/2022)	IN2220120066	STATE DEVELOPMENT LOANS	4,000.00	408,276.80	0.05	SOVEREIGN
8.97% GOV-ANDHRA SDL 2022	IN1020110137	STATE DEVELOPMENT LOANS	3,500.00	356,586.65	0.04	SOVEREIGN
8.90% GO-MAH SDL 19-12-2022 2	IN2220120074	STATE DEVELOPMENT LOANS	3,000.00	306,286.50	0.04	SOVEREIGN
8.54% GO-MAH SDL 20-03-2023	IN2220120124	STATE DEVELOPMENT LOANS	3,000.00	302,252.40	0.04	SOVEREIGN
8.29% GO-RAJ SG UDAY 23/06/2024	IN2920160107	STATE DEVELOPMENT LOANS	3,000.00	298,342.50	0.04	SOVEREIGN
8.90% GO-MAH SDL 2022 (MD-20/09/2022)	IN2220120033	STATE DEVELOPMENT LOANS	2,900.00	295,761.43	0.04	SOVEREIGN
9.09% GO-MAH CG 19-10-2021	IN2220110026	STATE DEVELOPMENT LOANS	2,500.00	255,742.75	0.03	SOVEREIGN
8.72% GO-TN SDL 2022	IN3120110108	STATE DEVELOPMENT LOANS	2,500.00	252,949.25	0.03	SOVEREIGN
9.20% GOV-ANDHRA SDL 2022	IN1020120011	STATE DEVELOPMENT LOANS	2,000.00	205,278.60	0.03	SOVEREIGN
9.13% GO-GUJ SDL 2022	IN1520120016	STATE DEVELOPMENT LOANS	2,000.00	205,160.00	0.03	SOVEREIGN
8.92% GO-TN SDL 2022	IN3120120040	STATE DEVELOPMENT LOANS	2,000.00	203,775.00	0.03	SOVEREIGN
8.86% GO-TN SDL 2022	IN3120120107	STATE DEVELOPMENT LOANS	2,000.00	203,768.40	0.03	SOVEREIGN
8.83% GO-GUJ SDL 18-07-2022	IN1520120040	STATE DEVELOPMENT LOANS	2,000.00	203,400.60	0.03	SOVEREIGN
8.44% GOV-MP SDL 2020	IN2120100010	STATE DEVELOPMENT LOANS	2,000.00	200,971.00	0.03	SOVEREIGN
8.86% GOV-ANDHRA SDL 03-10-2022	IN1020120128	STATE DEVELOPMENT LOANS	1,600.00	162,801.44	0.02	SOVEREIGN
8.92% GO-TN SDL 05-09-2022 2	IN3120120057	STATE DEVELOPMENT LOANS	1,500.00	153,033.00	0.02	SOVEREIGN
8.49% GOV-ANDHRA SDL 2020	IN1020100021	STATE DEVELOPMENT LOANS	1,500.00	150,748.35	0.02	SOVEREIGN
8.33% GO-GUJ SDL 06-01-2020	IN1520090060	STATE DEVELOPMENT LOANS	1,200.00	120,391.08	0.01	SOVEREIGN
8.32% GO-TN SDL 06-01-2020	IN3120090094	STATE DEVELOPMENT LOANS	1,200.00	120,319.56	0.01	SOVEREIGN
8.20% GO-GUJ SG 09-12-2025	IN1520150096	STATE DEVELOPMENT LOANS	1,200.00	119,113.56	0.01	SOVEREIGN
8.91% GOV-ANDHRA SDL 2022	IN1020120102	STATE DEVELOPMENT LOANS	1,000.00	101,897.60	0.01	SOVEREIGN
8.71% GO-TN SDL 2022	IN3120110124	STATE DEVELOPMENT LOANS	1,000.00	101,164.40	0.01	SOVEREIGN

Pension Fund

8.57% GOV-ANDHRA SDL 2020	IN1020100013	STATE DEVELOPMENT LOANS	1,000.00	100,577.60	0.01	SOVEREIGN
8.42% GO-GUJ SDL 2020	IN1520100075	STATE DEVELOPMENT LOANS	1,000.00	100,496.60	0.01	SOVEREIGN
8.42% GOV-ANDHRA SDL 2020	IN1020100062	STATE DEVELOPMENT LOANS	1,000.00	100,379.50	0.01	SOVEREIGN
8.99% GOV-MP SG 07/03/2022	IN2120110035	STATE DEVELOPMENT LOANS	500.00	50,988.45	0.01	SOVEREIGN
8.42% GO-J&K SDL 2020	IN1820100031	STATE DEVELOPMENT LOANS	500.00	50,192.85	0.01	SOVEREIGN
8.53% GO-MAH SDL 2020	IN2220090095	STATE DEVELOPMENT LOANS	400.00	40,270.80	0.01	SOVEREIGN
8.09% GO-MAH SDL 2020	IN2220100019	STATE DEVELOPMENT LOANS	400.00	39,921.80	0.00	SOVEREIGN
8.53% GO-MAH SDL 2020 2	IN2220100050	STATE DEVELOPMENT LOANS	300.00	30,211.56	0.00	SOVEREIGN
8.55% GO-UP SG 27/10/2020	IN3320100099	STATE DEVELOPMENT LOANS	200.00	20,140.98	0.00	SOVEREIGN
8.52% GO-KAR SDL 2020	IN1920090058	STATE DEVELOPMENT LOANS	100.00	10,065.69	0.00	SOVEREIGN
PSU / PSI BONDS	NA	NA	NA	NA	NA	NA
INFRASTRUCTURE BONDS	NA	NA	NA	NA	NA	NA
PRIVATE CORPORATE BONDS	NA	NA	NA	NA	NA	NA
BANK FIXED DEPOSITS (> 1 YEAR)			NIL	NIL	NIL	
GILT MUTUAL FUND			NA	NA	NA	
MONEY MARKET INSTRUMENTS						
TREASURY BILL			NA	NA	NA	
CERTIFICATE OF DEPOSITS / COMMERCIAL PAPERS			NA	NA	NA	
MUTUAL FUND	INF209K01VA3	ADITYA BIRLA SUN LIFE CASH PLUS - GROWTH - DIRECT PLAN	33,497.45	9,462,199.29	1.18	
APPLICATION PENDING ALLOTMENT				0.00	0.00	
BANK FIXED DEPOSIT (< 1 YEAR)			NIL	NIL	NIL	
CASH/CASH EQUIVALENT AND NET CURRENT ASSETS						
INTEREST RECEIVABLE				19,913,945.99	2.48	
BANK BALANCE				10,013.93	0.00	
TDS PAYABLE				(1,105.00)	\$	
NPS TRUST FEES PAYABLE				(6,700.25)	\$	
DEPOSITORY AND SETTLEMENT CHARGES				(4,454.39)	\$	
MANAGEMENT FEES PAYABLE				(14,229.03)	\$	
CUSTODY FEES PAYABLE				(10,918.19)	\$	
REDEMPTION PAYABLE				(908,071.74)	(0.11)	
GRAND TOTAL			7654097.45	802,832,382.25	100.00	
AVERAGE MATURITY OF PORTFOLIO (IN YRS)					15.13	
MODIFIED DURATION (IN YRS)					7.94	
YIELD TO MATURITY (%) (SEMI ANNUALISED) (AT MARKET PRICE)					8.11%	
CREDIT RATING EXPOSURE						

Pension Fund

CENTRAL GOVT. SECURITIES		6,298,800.00	641,357,418.38	79.89
STATE DEVELOPMENT LOANS		1,321,800.00	133,034,283.26	16.57
TOTAL		7,620,600.00	774,391,701.64	96.46

BANK FD		NIL	NIL	NIL
EQUITY		NA	NA	NA
EQUITY MUTUAL FUNDS		NA	NA	NA
MONEY MARKET MUTUAL FUNDS		33,497.45	9,462,199.29	1.18
CASH / CASH EQUIVALENT NET CURRENT ASSETS		NA	18,978,481.32	2.37
APPLICATION PENDING ALLOTMENT - NCDS		0.00	0.00	0.00
OTHERS				
GRAND TOTAL		7,654,097.45	802,832,382.25	100.00
UNITS OUTSTANDING			39964919.142	
NAV			20.0884	

\$ LESS THAN 0.01% OF NAV

(1) THE PROVISION MADE FOR NON PERFORMING ASSETS AS OF MAY 31, 2018 IS NIL AND ITS PERCENTAGE TO NET ASSET VALUE IS NIL.

(2) AGGREGATE VALUE OF ILLIQUID EQUITY SHARES OF THE FUND AMOUNTS TO RS. NIL AND THEIR PERCENTAGE TO NET ASSET VALUE IS NIL.

(3) NET ASSET VALUES (NAV) ARE AS FOLLOWS:

31ST MAY, 2018	27TH APRIL, 2018
20.0884	20.1043

(4) TOTAL OUTSTANDING EXPOSURE IN DERIVATIVE INSTRUMENTS AS ON MAY 31, 2018 IS RS. NIL.

(5) TOTAL INFRASTRUCTURE INVESTMENT IS RS. NIL

REPORTS PREPARED ON THE BASIS OF LAST NAV DECLARED FOR THE MONTH