

NPS Trust - A/c UTI Retirement Solutions Pension Fund Scheme G – Tier I

Fund Size (July 31, 2017) : Rs. 148.23 Cr

Date of Inception : May 21, 2009

NAV as on July 31, 2017 : Rs. 20.5131

Annualised Return since Inception as on July 31, 2017 : 9.16% (CAGR)

Component of AuM:

Asset Class (Break up)	<u>As On July 31, 2017</u>	
	Actual % of Investment	AUM (Rs. in Crore)
I (a) Govt. Securities	97.61%	144.70
(b) Other Securities unconditionally guaranteed by Central or any State Govt.		
(c) GILT Mutual Funds regulated by SEBI		
II Money market Instruments including money market mutual funds	0.76%	1.12
III Others	1.63%	2.41
Total	100.00%	148.23

The bar chart displays the distribution of the fund's Assets Under Management (AuM) across three asset classes as of July 31, 2017. The Y-axis shows percentages from 0.00% to 120.00%. The X-axis categories are GOVT. SECURITIES, MONEY MARKET, and NET CURRENT ASSETS. The bars are blue, and the exact percentage for each bar is labeled above it.

Asset Class	Percentage
GOVT. SECURITIES	97.61%
MONEY MARKET	0.76%
NET CURRENT ASSETS	1.63%

Name of the Pension Fund : UTI RETIREMENT SOLUTIONS LIMITED

Name of the Scheme : NPS TRUST - A/C UTI RETIREMENT SOLUTIONS PENSION FUND SCHEME G – TIER I

Portfolio Statement as on July 31, 2017

Name of the Instrument	ISIN No.	Quantity	Mkt Value	% of Portfolio
Debt Instruments -				
Central Government Securities				
1. 7.61% GSEC 09/05/2030	IN0020160019	2,126,300.00	223,899,390.00	15.11
2. 7.88% GSEC 19/03/2030	IN0020150028	1,649,000.00	176,855,250.00	11.94
3. 8.17% GSEC 01/12/2044	IN0020140078	1,066,600.00	119,032,560.00	8.04
4. 6.79% GSEC 26/12/2029	IN0020160118	1,150,000.00	115,204,125.00	7.77
5. 8.13% NEW 30 YR GSEC 22/06/2045	IN0020150044	1,031,600.00	114,920,240.00	7.75
6. 7.72% GSEC 25/05/2025	IN0020150036	855,000.00	89,946,000.00	6.07
7. 7.59% GSEC 20/03/2029	IN0020150069	791,300.00	82,769,980.00	5.58
8. 7.73% GSEC 19/12/2034	IN0020150051	515,000.00	54,871,962.50	3.70
9. 9.23% GSEC 23/12/2043	IN0020130079	408,000.00	50,457,645.60	3.40
10. 8.27% GSEC 09/06/2020	IN0020140029	435,000.00	45,540,150.00	3.07
11. 7.06% GSEC 10/10/2046	IN0020160068	425,000.00	42,419,250.00	2.86
12. 8.32% GSEC 02/08/2032	IN0020070044	354,000.00	39,286,920.00	2.65
13. 8.24% GOI 10/11/2033	IN0020140052	342,700.00	37,936,890.00	2.56
14. 8.28% GOI 21/09/2027	IN0020070069	318,000.00	34,731,960.00	2.34
15. 9.20% GOI 30/09/2030	IN0020130053	209,000.00	24,473,962.70	1.65
16. 8.28% G SEC 15/02/2032	IN0020060086	195,000.00	21,606,000.00	1.46
17. 8.83% GOI 12/12/2041	IN0020110063	114,500.00	13,551,796.35	0.91
18. 7.50% G SEC 10/08/2034	IN0020040039	98,700.00	10,284,540.00	0.69
19. 8.30% GSEC 31/12/2042	IN0020120062	73,000.00	8,225,077.90	0.55
20. 8.24% G SEC 15/02/2027	IN0020060078	73,900.00	8,020,736.50	0.54
21. 6.57% GSEC 05/12/2033	IN0020160100	76,000.00	7,392,520.00	0.50
22. 8.97% GOI 05/12/2030	IN0020110055	50,000.00	5,775,000.00	0.39
23. 7.59% GSEC 11/01/2026	IN0020150093	51,500.00	5,404,925.00	0.36
24. 6.79% GSEC 15/05/2027	IN0020170026	50,000.00	5,115,750.00	0.35
25. 9.15% GOI 14/11/2024	IN0020110048	42,000.00	4,727,940.00	0.32
26. 8.30% GSEC 02/07/2040	IN0020100031	27,600.00	3,104,779.20	0.21
27. 8.15% NEW 10 YEAR GOI 11/06/2022	IN0020120013	29,000.00	3,076,320.00	0.21
28. 8.20% GOI 24/09/2025	IN0020120047	21,000.00	2,261,700.00	0.15
State Development Loans				
1. 8.38% RAJASTHAN 27/01/2026	IN2920150231	130,000.00	13,876,135.00	0.94
2. 8.26% MAHARASHTRA 23/12/2025	IN2220150154	67,000.00	7,097,537.80	0.48
3. 8.15% RAJASTHAN SPL SDL 23/06/2021	IN2920160073	54,000.00	5,603,018.40	0.38
4. 8.30% RAJASTHAN 13/01/2026	IN2920150223	52,100.00	5,533,754.61	0.37
5. 8.35% UP SPL SDL 02/06/2029	IN3320160135	50,000.00	5,385,840.00	0.36
6. 8.45% PUNJAB SPL SDL 30/03/2027	IN2820150224	50,000.00	5,380,060.00	0.36
7. 7.38% RAJASTHAN 14/09/2026	IN2920160156	53,000.00	5,344,482.90	0.36
8. 8.15% UP 02/06/2021	IN3320160051	50,000.00	5,184,475.00	0.35
9. 7.81% TELANGANA STATE UDAY 07/03/2027	IN4520160206	50,000.00	5,165,210.00	0.35
10. 7.72% TAMIL NADU UDAY SDL 22/02/2027	IN3120160749	50,000.00	5,133,555.00	0.35
11. 7.08% KARNATAKA 14/12/2026	IN1920160059	47,200.00	4,668,249.92	0.31
12. 8.57% ANDHRA PRADESH 09/03/2026	IN1020150141	30,000.00	3,239,544.00	0.22
13. 8.39% TAMIL NADU 05/01/2021	IN3120100109	30,000.00	3,131,226.00	0.21
14. 8.11% ANDHRA PRADESH 23/06/2020	IN1020100047	30,000.00	3,094,110.00	0.21
15. 8.42% ANDHRA PRADESH 25/08/2020	IN1020100062	28,600.00	2,980,071.38	0.20
16. 8.15% TAMIL NADU 21/07/2020	IN3120100034	21,000.00	2,172,002.70	0.15
17. 8.27% HARYANA 23/12/2025	IN1620150111	20,000.00	2,118,970.00	0.14
18. 8.51% HARYANA 10/02/2026	IN1620150137	15,000.00	1,613,724.00	0.11
19. 8.34% KERALA 22/12/2020	IN2020100029	14,000.00	1,461,481.00	0.10
20. 8.67% KARNATAKA 24/02/2026	IN1920150092	10,400.00	1,130,032.80	0.08
21. 8.45% PUNJAB SPL SDL 30/03/2023	IN2820150182	10,000.00	1,053,897.00	0.07
22. 8.17% TAMIL NADU 26/11/2025	IN3120150146	10,000.00	1,053,533.00	0.07
23. 8.40% GUJARAT 24/11/2020	IN1520100083	10,000.00	1,044,680.00	0.07
24. 8.43% KARNATAKA 08/12/2020	IN1920100022	9,000.00	940,901.40	0.06
25. 8.49% ANDHRA PRADESH 28/04/2020	IN1020100021	9,000.00	935,597.70	0.06
26. 8.39% UP 22/09/2020	IN3320100081	5,700.00	593,895.54	0.04
27. 8.39% MAHARASHTRA 08/09/2020	IN2220100043	5,500.00	573,125.85	0.04
28. 8.37% AP 22/09/2020	IN1020100070	4,000.00	416,581.60	0.03
29. 8.28% UTTAR PRADESH 12/05/2020	IN3320100024	2,000.00	206,951.80	0.01
PSU / PFI Bonds				
Private Corporate Bonds				
Bank Fixed Deposits (> 1 Year)				

Gilt Mutual Funds				
Money Market Instruments -				
Treasury Bills :				
Certificate of Deposit / Commercial Paper :				
Application Pending Allotment :				
Bank Fixed Deposits (< 1 Year)				
Cash / Cash Equivalent & Net Current Assets				
1. Money Market Mutual Funds	120304	4,113.22	11,194,624.28	0.76
2. Net Current Assets			24,094,295.09	1.63
GRAND TOTAL		13,500,313.22	1,482,314,934.52	100.00
Average Maturity of Portfolio (in yrs)		15.51		
Modified Duration (in yrs)		8.17		
Yield to Maturity (%) (annualised) (at market price)		7.02		
Credit Rating Exposure				
Central Government Securities			1,350,893,370.75	91.13
State Development Loans			96,132,644.40	6.48
AAA / Equivalent			0.00	0.00
A1+ (For Commercial paper)			0.00	0.00
AA+ / Equivalent			0.00	0.00
AA / Equivalent			0.00	0.00
AA- / Equivalent			0.00	0.00
A+ / Equivalent			0.00	0.00
A / Equivalent			0.00	0.00
A- / Equivalent			0.00	0.00
BBB+ / Equivalent			0.00	0.00
BBB / Equivalent			0.00	0.00
BBB- / Equivalent			0.00	0.00
Lower (Below Investment Grade)			0.00	0.00
(out of above Net NPA)			0.00	0.00
Total			1,447,026,015.15	97.61
Bank FD			0.00	0.00
Equity			0.00	0.00
Equity Mutual Funds			0.00	0.00
Money Market Mutual Funds			11,194,624.28	0.76
Cash / Cash Equivalent Net Current Assets			24,094,295.09	1.63
Application Pending Allotment - NCDs			0.00	0.00
Others (Treasury Bills and Gilt Mutual Funds)			0.00	0.00
Grand Total			1,482,314,934.52	100.00
Unit Outstanding		72,261,853.4191		
NAV		20.5131		

Note:

Total NPAs provided for and its percentage of NAV	NIL
Total value and Percentage of illiquid equity shares	NIL
NAV at the beginning of the period	20.3827
NAV at the end of the period	20.5131
Total Outstanding exposure in derivative instruments at the end of the period	NIL
Total Infrastructure investments	NIL