

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

**Fund Size (June 30, 2017) : Rs. 143.54 Cr**

**Date of Inception : May 21, 2009**

**NAV as on June 30, 2017 : Rs. 20.3827**

**Annualised Return since Inception as on June 30, 2017 : 9.17% (CAGR)**

**Component of AuM:**

| Asset Class (Break up)   | <u>As On June 30, 2017</u> |                    |
|--|----------------------------|--------------------|
|  | Actual % of Investment     | AUM (Rs. in Crore) |
| I (a) Govt. Securities<br>(b) Other Securities unconditionally guaranteed by Central or any State Govt.<br>(c) GILT Mutual Funds regulated by SEBI | 98.02%                     | 140.70             |
| II Money market Instruments including money market mutual funds  | 0.87%                      | 1.25               |
| III Others   | 1.11%                      | 1.59               |
| <b>Total</b>   | <b>100.00%</b>             | <b>143.54</b>      |

The bar chart displays the distribution of the fund's assets as of June 30, 2017. The vertical axis (Y-axis) shows the percentage of investment, ranging from 0.00% to 120.00% in increments of 20.00%. The horizontal axis (X-axis) lists three asset classes: GOVT. SECURITIES, MONEY MARKET, and NET CURRENT ASSETS. The bars are blue. The GOVT. SECURITIES bar reaches 98.02%, the MONEY MARKET bar reaches 0.87%, and the NET CURRENT ASSETS bar reaches 1.11%.

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 June 30, 2017

| Name of the Instrument                   | ISIN No.     | Quantity     | Mkt Value      | % of Portfolio |
|--|--------------|--------------|----------------|----------------|
| <b>Debt Instruments -</b>                |              |              |                |                |
| <b>Central Government Securities</b>     |              |              |                |                |
| 1. 7.61% GSEC 09/05/2030                 | IN0020160019 | 2,126,300.00 | 224,920,014.00 | 15.68          |
| 2. 7.88% GSEC 19/03/2030                 | IN0020150028 | 1,649,000.00 | 176,360,550.00 | 12.29          |
| 3. 6.79% GSEC 26/12/2029                 | IN0020160118 | 1,150,000.00 | 115,089,125.00 | 8.02           |
| 4. 8.13% NEW 30 YR GSEC 22/06/2045       | IN0020150044 | 986,600.00   | 110,005,900.00 | 7.66           |
| 5. 8.17% GSEC 01/12/2044                 | IN0020140078 | 981,600.00   | 109,301,160.00 | 7.61           |
| 6. 7.72% GSEC 25/05/2025                 | IN0020150036 | 855,000.00   | 89,843,400.00  | 6.26           |
| 7. 7.59% GSEC 20/03/2029                 | IN0020150069 | 791,300.00   | 82,785,806.00  | 5.77           |
| 8. 9.23% GSEC 23/12/2043                 | IN0020130079 | 408,000.00   | 50,250,055.20  | 3.50           |
| 9. 8.27% GSEC 09/06/2020                 | IN0020140029 | 435,000.00   | 45,516,225.00  | 3.17           |
| 10. 7.73% GSEC 19/12/2034                | IN0020150051 | 415,000.00   | 44,363,500.00  | 3.09           |
| 11. 8.32% GSEC 02/08/2032                | IN0020070044 | 354,000.00   | 39,363,100.80  | 2.74           |
| 12. 8.24% GOI 10/11/2033                 | IN0020140052 | 342,700.00   | 38,002,003.00  | 2.65           |
| 13. 8.28% GOI 21/09/2027                 | IN0020070069 | 318,000.00   | 34,693,800.00  | 2.42           |
| 14. 7.06% GSEC 10/10/2046                | IN0020160068 | 280,000.00   | 27,806,800.00  | 1.94           |
| 15. 9.20% GOI 30/09/2030                 | IN0020130053 | 209,000.00   | 24,578,400.00  | 1.71           |
| 16. 8.28% G SEC 15/02/2032               | IN0020060086 | 195,000.00   | 21,592,486.50  | 1.50           |
| 17. 8.83% GOI 12/12/2041                 | IN0020110063 | 114,500.00   | 13,509,923.70  | 0.94           |
| 18. 7.50% G SEC 10/08/2034               | IN0020040039 | 98,700.00    | 10,289,850.06  | 0.72           |
| 19. 8.30% GSEC 31/12/2042                | IN0020120062 | 73,000.00    | 8,208,850.00   | 0.57           |
| 20. 8.24% G SEC 15/02/2027               | IN0020060078 | 73,900.00    | 8,018,150.00   | 0.56           |
| 21. 6.57% GSEC 05/12/2033                | IN0020160100 | 76,000.00    | 7,353,000.00   | 0.51           |
| 22. 8.97% GOI 05/12/2030                 | IN0020110055 | 50,000.00    | 5,785,000.00   | 0.40           |
| 23. 7.59% GSEC 11/01/2026                | IN0020150093 | 51,500.00    | 5,392,050.00   | 0.38           |
| 24. 6.79% GSEC 15/05/2027                | IN0020170026 | 50,000.00    | 5,099,875.00   | 0.36           |
| 25. 9.15% GOI 14/11/2024                 | IN0020110048 | 42,000.00    | 4,728,213.00   | 0.33           |
| 26. 8.30% GSEC 02/07/2040                | IN0020100031 | 27,600.00    | 3,082,856.52   | 0.21           |
| 27. 8.15% NEW 10 YEAR GOI 11/06/2022     | IN0020120013 | 29,000.00    | 3,071,172.50   | 0.21           |
| 28. 8.20% GOI 24/09/2025                 | IN0020120047 | 21,000.00    | 2,259,810.00   | 0.16           |
| <b>State Development Loans</b>           |              |              |                |                |
| 1. 8.38% RAJASTHAN 27/01/2026            | IN2920150231 | 130,000.00   | 13,806,000.00  | 0.96           |
| 2. 8.26% MAHARASHTRA 23/12/2025          | IN2220150154 | 67,000.00    | 7,067,629.00   | 0.49           |
| 3. 8.15% RAJASTHAN SPL SDL 23/06/2021    | IN2920160073 | 54,000.00    | 5,579,020.80   | 0.39           |
| 4. 8.30% RAJASTHAN 13/01/2026            | IN2920150223 | 52,100.00    | 5,504,328.53   | 0.38           |
| 5. 8.35% UP SPL SDL 02/06/2029           | IN3320160135 | 50,000.00    | 5,352,025.00   | 0.37           |
| 6. 8.45% PUNJAB SPL SDL 30/03/2027       | IN2820150224 | 50,000.00    | 5,348,335.00   | 0.37           |
| 7. 7.38% RAJASTHAN 14/09/2026            | IN2920160156 | 53,000.00    | 5,311,728.90   | 0.37           |
| 8. 8.15% UP 02/06/2021                   | IN3320160051 | 50,000.00    | 5,161,305.00   | 0.36           |
| 9. 7.81% TELANGANA STATE UDAY 07/03/2027 | IN4520160206 | 50,000.00    | 5,134,285.00   | 0.36           |
| 10. 7.72% TAMIL NADU UDAY SDL 22/02/2027 | IN3120160749 | 50,000.00    | 5,101,285.00   | 0.36           |
| 11. 7.08% KARNATAKA 14/12/2026           | IN1920160059 | 47,200.00    | 4,637,428.32   | 0.32           |
| 12. 8.57% ANDHRA PRADESH 09/03/2026      | IN1020150141 | 30,000.00    | 3,223,839.00   | 0.22           |
| 13. 8.39% TAMIL NADU 05/01/2021          | IN3120100109 | 30,000.00    | 3,117,306.00   | 0.22           |
| 14. 8.11% ANDHRA PRADESH 23/06/2020      | IN1020100047 | 30,000.00    | 3,086,700.00   | 0.22           |
| 15. 8.42% ANDHRA PRADESH 25/08/2020      | IN1020100062 | 28,600.00    | 2,971,259.72   | 0.21           |
| 16. 8.15% TAMIL NADU 21/07/2020          | IN3120100034 | 21,000.00    | 2,164,734.60   | 0.15           |
| 17. 8.27% HARYANA 23/12/2025             | IN1620150111 | 20,000.00    | 2,110,752.00   | 0.15           |
| 18. 8.51% HARYANA 10/02/2026             | IN1620150137 | 15,000.00    | 1,606,089.00   | 0.11           |
| 19. 8.34% KERALA 22/12/2020              | IN2020100029 | 14,000.00    | 1,456,999.60   | 0.10           |
| 20. 8.67% KARNATAKA 24/02/2026           | IN1920150092 | 10,400.00    | 1,125,554.56   | 0.08           |
| 21. 8.45% PUNJAB SPL SDL 30/03/2023      | IN2820150182 | 10,000.00    | 1,050,343.00   | 0.07           |
| 22. 8.17% TAMIL NADU 26/11/2025          | IN3120150146 | 10,000.00    | 1,049,035.00   | 0.07           |
| 23. 8.40% GUJARAT 24/11/2020             | IN1520100083 | 10,000.00    | 1,042,128.00   | 0.07           |
| 24. 8.43% KARNATAKA 08/12/2020           | IN1920100022 | 9,000.00     | 938,994.30     | 0.07           |
| 25. 8.49% ANDHRA PRADESH 28/04/2020      | IN1020100021 | 9,000.00     | 933,291.00     | 0.07           |
| 26. 8.39% UP 22/09/2020                  | IN3320100081 | 5,700.00     | 592,360.53     | 0.04           |
| 27. 8.39% MAHARASHTRA 08/09/2020         | IN2220100043 | 5,500.00     | 571,697.50     | 0.04           |
| 28. 8.37% AP 22/09/2020                  | IN1020100070 | 4,000.00     | 415,314.80     | 0.03           |
| 29. 8.28% UTTAR PRADESH 12/05/2020       | IN3320100024 | 2,000.00     | 206,491.80     | 0.01           |
| <b>PSU / PFI Bonds</b>                   |              |              |                |                |
| <b>Private Corporate Bonds</b>           |              |              |                |                |
| <b>Bank Fixed Deposits (&gt; 1 Year)</b> |              |              |                |                |

|   |        |                      |                         |               |
|---|--------|----------------------|-------------------------|---------------|
| <b>Gilt Mutual Funds</b>                                    |        |                      |                         |               |
|   |        |                      |                         |               |
|   |        |                      |                         |               |
| <b>Money Market Instruments -</b>                           |        |                      |                         |               |
| <b>Treasury Bills :</b>                                     |        |                      |                         |               |
|   |        |                      |                         |               |
| <b>Certificate of Deposit / Commercial Paper :</b>          |        |                      |                         |               |
|   |        |                      |                         |               |
| <b>Application Pending Allotment :</b>                      |        |                      |                         |               |
|   |        |                      |                         |               |
| <b>Bank Fixed Deposits (&lt; 1 Year)</b>                    |        |                      |                         |               |
|   |        |                      |                         |               |
| <b>Cash / Cash Equivalent &amp; Net Current Assets</b>      |        |                      |                         |               |
| 1. Money Market Mutual Funds                                | 120304 | 4,623.21             | 12,511,896.92           | 0.87          |
| 2. Net Current Assets                                       |        |                      | 15,902,830.92           | 1.11          |
| <b>GRAND TOTAL</b>  |        | <b>13,125,823.21</b> | <b>1,435,352,065.08</b> | <b>100.00</b> |
|   |        |                      |                         |               |
| <b>Average Maturity of Portfolio (in yrs)</b>               |        | 15.32                |                         |               |
| <b>Modified Duration (in yrs)</b>                           |        | 8.17                 |                         |               |
| <b>Yield to Maturity (%) (annualised) (at market price)</b> |        | 7.03                 |                         |               |
|   |        |                      |                         |               |
| <b>Credit Rating Exposure</b>                               |        |                      |                         |               |
| Central Government Securities                               |        |                      | 1,311,271,076.28        | 91.36         |
| State Development Loans                                     |        |                      | 95,666,260.96           | 6.66          |
| 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          |
| <b>Total</b>  |        |                      | <b>1,406,937,337.24</b> | <b>98.02</b>  |
|   |        |                      |                         |               |
| Bank FD   |        |                      | 0.00                    | 0.00          |
| Equity  |        |                      | 0.00                    | 0.00          |
| Equity Mutual Funds   |        |                      | 0.00                    | 0.00          |
| Money Market Mutual Funds                                   |        |                      | 12,511,896.92           | 0.87          |
| Cash / Cash Equivalent Net Current Assets                   |        |                      | 15,902,830.92           | 1.11          |
| Application Pending Allotment - NCDs                        |        |                      | 0.00                    | 0.00          |
| Others ( Treasury Bills and Gilt Mutual Funds)              |        |                      | 0.00                    | 0.00          |
| <b>Grand Total</b>  |        |                      | <b>1,435,352,065.08</b> | <b>100.00</b> |
|   |        |                      |                         |               |
| <b>Unit Outstanding</b>                                     |        | 70,420,065.9914      |                         |               |
| <b>NAV</b>  |        | 20.3827              |                         |               |

**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  | 19.9315 |
| NAV at the end of the period  | 20.3827 |
| Total Outstanding exposure in derivative instruments at the end of the period | NIL     |
| Total Infrastructure investments  | NIL     |