

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

Fund Size (May 31, 2017) : Rs. 136.51 Cr

Date of Inception : May 21, 2009

NAV as on May 31, 2017 : Rs. 19.9315

Annualised Return since Inception as on May 31, 2017 : 8.97% (CAGR)

Component of AuM:

Asset Class (Break up)	<u>As On May 31, 2017</u>	
	Actual % of Investment	AUM (Rs. in Crore)
I (a) Govt. Securities (b) Other Securities unconditionally guaranteed by Central or any State Govt. (c) GILT Mutual Funds regulated by SEBI	96.77%	132.11
II Money market Instruments including money market mutual funds	1.27%	1.73
III Others	1.96%	2.67
Total	100.00%	136.51

The bar chart visualizes the data from the table above. The vertical axis (Y-axis) is labeled 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 96.77%, the MONEY MARKET bar reaches 1.27%, and the NET CURRENT ASSETS bar reaches 1.96%.

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 May 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	2,026,300.00	211,991,506.00	15.52
2. 7.88% GSEC 19/03/2030	IN0020150028	1,649,000.00	173,722,150.00	12.72
3. 8.13% NEW 30 YR GSEC 22/06/2045	IN0020150044	986,600.00	106,552,800.00	7.80
4. 8.17% GSEC 01/12/2044	IN0020140078	981,600.00	106,405,440.00	7.78
5. 7.72% GSEC 25/05/2025	IN0020150036	855,000.00	88,834,500.00	6.51
6. 7.59% GSEC 20/03/2029	IN0020150069	791,300.00	81,725,464.00	5.99
7. 6.79% GSEC 26/12/2029	IN0020160118	805,000.00	80,099,512.50	5.87
8. 9.23% GSEC 23/12/2043	IN0020130079	408,000.00	48,960,000.00	3.59
9. 8.27% GSEC 09/06/2020	IN0020140029	435,000.00	45,448,800.00	3.33
10. 7.73% GSEC 19/12/2034	IN0020150051	415,000.00	43,213,950.00	3.17
11. 8.32% GSEC 02/08/2032	IN0020070044	354,000.00	38,514,315.00	2.82
12. 8.24% GOI 10/11/2033	IN0020140052	342,700.00	37,131,545.00	2.72
13. 8.28% GOI 21/09/2027	IN0020070069	318,000.00	34,216,800.00	2.51
14. 9.20% GOI 30/09/2030	IN0020130053	209,000.00	24,055,900.00	1.76
15. 8.28% G SEC 15/02/2032	IN0020060086	195,000.00	21,085,350.00	1.54
16. 8.83% GOI 12/12/2041	IN0020110063	114,500.00	13,139,241.40	0.96
17. 7.50% G SEC 10/08/2034	IN0020040039	98,700.00	10,008,180.00	0.73
18. 7.06% GSEC 10/10/2046	IN0020160068	95,000.00	9,177,000.00	0.67
19. 8.30% GSEC 31/12/2042	IN0020120062	73,000.00	7,978,900.00	0.58
20. 8.24% G SEC 15/02/2027	IN0020060078	73,900.00	7,910,995.00	0.58
21. 6.57% GSEC 05/12/2033	IN0020160100	76,000.00	7,154,640.00	0.52
22. 8.97% GOI 05/12/2030	IN0020110055	50,000.00	5,680,500.00	0.42
23. 7.59% GSEC 11/01/2026	IN0020150093	51,500.00	5,355,485.00	0.39
24. 6.79% GSEC 15/05/2027	IN0020170026	50,000.00	5,045,750.00	0.37
25. 9.15% GOI 14/11/2024	IN0020110048	42,000.00	4,674,600.00	0.34
26. 8.15% NEW 10 YEAR GOI 11/06/2022	IN0020120013	29,000.00	3,051,090.00	0.22
27. 8.30% GSEC 02/07/2040	IN0020100031	27,600.00	3,004,417.32	0.22
28. 8.20% GOI 24/09/2025	IN0020120047	21,000.00	2,236,500.00	0.16
State Development Loans				
1. 8.38% RAJASTHAN 27/01/2026	IN2920150231	130,000.00	13,619,892.00	1.00
2. 8.26% MAHARASHTRA 23/12/2025	IN2220150154	67,000.00	6,991,872.10	0.51
3. 8.15% RAJASTHAN SPL SDL 23/06/2021	IN2920160073	54,000.00	5,552,798.40	0.41
4. 8.30% RAJASTHAN 13/01/2026	IN2920150223	52,100.00	5,430,127.71	0.40
5. 8.45% PUNJAB SPL SDL 30/03/2027	IN2820150224	50,000.00	5,268,335.00	0.39
6. 8.35% UP SPL SDL 02/06/2029	IN3320160135	50,000.00	5,261,645.00	0.39
7. 7.38% RAJASTHAN 14/09/2026	IN2920160156	53,000.00	5,244,562.00	0.38
8. 8.15% UP 02/06/2021	IN3320160051	50,000.00	5,138,355.00	0.38
9. 7.81% TELANGANA STATE UDAY 07/03/2027	IN4520160206	50,000.00	5,054,460.00	0.37
10. 7.72% TAMIL NADU UDAY SDL 22/02/2027	IN3120160749	50,000.00	5,023,830.00	0.37
11. 7.08% KARNATAKA 14/12/2026	IN1920160059	47,200.00	4,575,209.28	0.34
12. 8.57% ANDHRA PRADESH 09/03/2026	IN1020150141	30,000.00	3,178,356.00	0.23
13. 8.39% TAMIL NADU 05/01/2021	IN3120100109	30,000.00	3,104,763.00	0.23
14. 8.11% ANDHRA PRADESH 23/06/2020	IN1020100047	30,000.00	3,078,978.00	0.23
15. 8.42% ANDHRA PRADESH 25/08/2020	IN1020100062	28,600.00	2,963,975.30	0.22
16. 8.15% TAMIL NADU 21/07/2020	IN3120100034	21,000.00	2,161,513.20	0.16
17. 8.27% HARYANA 23/12/2025	IN1620150111	20,000.00	2,085,228.00	0.15
18. 8.51% HARYANA 10/02/2026	IN1620150137	15,000.00	1,583,985.00	0.12
19. 8.34% KERALA 22/12/2020	IN2020100029	14,000.00	1,454,150.60	0.11
20. 8.67% KARNATAKA 24/02/2026	IN1920150092	10,400.00	1,108,332.16	0.08
21. 8.45% PUNJAB SPL SDL 30/03/2023	IN2820150182	10,000.00	1,042,336.00	0.08
22. 8.40% GUJARAT 24/11/2020	IN1520100083	10,000.00	1,039,622.00	0.08
23. 8.17% TAMIL NADU 26/11/2025	IN3120150146	10,000.00	1,035,041.00	0.08
24. 8.43% KARNATAKA 08/12/2020	IN1920100022	9,000.00	936,810.00	0.07
25. 8.49% ANDHRA PRADESH 28/04/2020	IN1020100021	9,000.00	931,434.30	0.07
26. 8.39% UP 22/09/2020	IN3320100081	5,700.00	591,269.55	0.04
27. 8.39% MAHARASHTRA 08/09/2020	IN2220100043	5,500.00	570,562.85	0.04
28. 8.37% AP 22/09/2020	IN1020100070	4,000.00	414,267.20	0.03
29. 8.28% UTTAR PRADESH 12/05/2020	IN3320100024	2,000.00	206,171.40	0.02
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	6,425.54	17,297,047.83	1.27
2. Net Current Assets			26,736,487.18	1.96
GRAND TOTAL		12,497,625.54	1,365,056,748.28	100.00
Average Maturity of Portfolio (in yrs)		15.25		
Modified Duration (in yrs)		8.06		
Yield to Maturity (%) (annualised) (at market price)		7.22		
Credit Rating Exposure				
Central Government Securities			1,226,375,331.22	89.79
State Development Loans			94,647,882.05	6.98
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			1,321,023,213.27	96.77
Bank FD			0.00	0.00
Equity			0.00	0.00
Equity Mutual Funds			0.00	0.00
Money Market Mutual Funds			17,297,047.83	1.27
Cash / Cash Equivalent Net Current Assets			26,736,487.18	1.96
Application Pending Allotment - NCDs			0.00	0.00
Others (Treasury Bills and Gilt Mutual Funds)			0.00	0.00
Grand Total			1,365,056,748.28	100.00
Unit Outstanding		68,487,148.6797		
NAV		19.9315		

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	19.5544
NAV at the end of the period	19.9315
Total Outstanding exposure in derivative instruments at the end of the period	NIL
Total Infrastructure investments	NIL