

NPS Trust - A/c UTI Retirement Solutions Scheme G – Tier II

Fund Size (August 31, 2017) : Rs. 9.86 Cr

Date of Inception : December 14, 2009

NAV as on August 31, 2017 : Rs. 21.1082

Annualised Return since Inception as on August 31, 2017 : 10.16% (CAGR)

Component of AuM:

Asset Class (Break up)	<u>As On August 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	96.50%	9.51
II Money market Instruments including money market mutual funds	2.22%	0.22
III Others	1.28%	0.13
Total	100.00%	9.86

The bar chart displays the percentage distribution of the Asset Under Management (AuM) across three asset classes. The y-axis represents the percentage from 0.00% to 120.00%. The x-axis lists the asset classes: GOVT. SECURITIES, MONEY MARKET, and NET CURRENT ASSETS. The bars are blue, and the exact percentage values are labeled above each bar.

Asset Class	Percentage
GOVT. SECURITIES	96.50%
MONEY MARKET	2.22%
NET CURRENT ASSETS	1.28%

Name of the Pension Fund : UTI RETIREMENT SOLUTIONS LIMITED
Name of the Scheme : NPS TRUST - A/C UTI RETIREMENT SOLUTIONS SCHEME G – TIER II
Portfolio Statement as on August 31, 2017

Name of the Instrument	ISIN No.	Quantity	Mkt Value	% of Portfolio
Debt Instruments -				
Central Government Securities				
1. 8.13% NEW 30 YR GSEC 22/06/2045	IN0020150044	136,000.00	15,064,720.00	15.28
2. 7.88% GSEC 19/03/2030	IN0020150028	93,000.00	9,960,300.00	10.10
3. 8.17% GSEC 01/12/2044	IN0020140078	85,300.00	9,464,035.00	9.60
4. 6.79% GSEC 26/12/2029	IN0020160118	60,700.00	6,040,864.00	6.13
5. 8.30% GSEC 31/12/2042	IN0020120062	49,000.00	5,481,909.30	5.56
6. 7.61% GSEC 09/05/2030	IN0020160019	50,000.00	5,252,500.00	5.33
7. 8.32% GSEC 02/08/2032	IN0020070044	46,000.00	5,095,880.00	5.17
8. 7.72% GSEC 25/05/2025	IN0020150036	40,000.00	4,221,000.00	4.28
9. 7.06% GSEC 10/10/2046	IN0020160068	35,000.00	3,466,750.00	3.52
10. 8.83% GOI 12/12/2041	IN0020110063	29,200.00	3,431,000.00	3.48
11. 8.27% GSEC 09/06/2020	IN0020140029	30,000.00	3,139,800.00	3.18
12. 8.28% G SEC 15/02/2032	IN0020060086	21,500.00	2,368,831.30	2.40
13. 7.73% GSEC 19/12/2034	IN0020150051	21,000.00	2,228,310.00	2.26
14. 9.20% GOI 30/09/2030	IN0020130053	19,000.00	2,226,902.60	2.26
15. 8.97% GOI 05/12/2030	IN0020110055	18,600.00	2,148,300.00	2.18
16. 7.59% GSEC 20/03/2029	IN0020150069	20,000.00	2,092,000.00	2.12
17. 8.28% GOI 21/09/2027	IN0020070069	16,500.00	1,803,450.00	1.83
18. 6.79% GSEC 15/05/2027	IN0020170026	10,000.00	1,018,675.00	1.03
19. 7.16% GSEC 20/05/2023	IN0020130012	8,000.00	819,520.00	0.83
20. 8.24% GOI 10/11/2033	IN0020140052	7,000.00	772,782.50	0.78
21. 8.33% G SEC 07/06/2036	IN0020060045	6,900.00	770,867.31	0.78
22. 9.23% GSEC 23/12/2043	IN0020130079	5,000.00	613,750.00	0.62
23. 8.26% GOI 02/08/2027	IN0020070036	5,200.00	567,320.00	0.58
24. 8.33% GOI 09/07/2026	IN0020120039	5,000.00	545,812.50	0.55
25. 6.57% GSEC 05/12/2033	IN0020160100	5,100.00	493,858.50	0.50
26. 8.20% GOI 24/09/2025	IN0020120047	4,000.00	432,591.20	0.44
27. 8.15% NEW 10 YEAR GOI 11/06/2022	IN0020120013	3,000.00	319,110.00	0.32
28. 9.15% GOI 14/11/2024	IN0020110048	2,000.00	225,640.00	0.23
State Development Loans				
1. 7.19% UP 28/09/2026	IN3320160234	10,700.00	1,066,276.40	1.08
2. 8.38% TAMIL NADU 27/01/2026	IN3120150187	8,000.00	853,612.80	0.87
3. 8.34% KERALA 22/12/2020	IN2020100029	7,200.00	752,285.52	0.76
4. 8.42% ANDHRA PRADESH 25/08/2020	IN1020100062	6,000.00	625,915.20	0.63
5. 8.17% TAMIL NADU 26/11/2025	IN3120150146	5,000.00	526,957.00	0.53
6. 8.42% MAHARASHTRA 25/08/2020	IN2220100035	2,300.00	240,093.09	0.24
7. 8.39% TAMIL NADU 05/01/2021	IN3120100109	2,000.00	208,796.40	0.21
8. 8.55% UTTAR PRADESH 28/04/2020	IN3320100016	2,000.00	208,425.20	0.21
9. 8.15% MAHARASHTRA 21/07/2020	IN2220100027	2,000.00	207,110.00	0.21
10. 8.39% UP 22/09/2020	IN3320100081	1,100.00	114,795.23	0.12
11. 8.43% KARNATAKA 08/12/2020	IN1920100022	1,000.00	104,764.20	0.11
12. 8.40% GUJARAT 24/11/2020	IN1520100083	1,000.00	104,641.40	0.11
13. 8.37% AP 22/09/2020	IN1020100070	800.00	83,420.96	0.08
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	801.75	2,193,962.50	2.22
2. Net Current Assets			1,261,555.38	1.28
GRAND TOTAL		881,901.75	98,619,090.49	100.00
Average Maturity of Portfolio (in yrs)				
		17.54		
Modified Duration (in yrs)				
		8.55		
Yield to Maturity (%) (annualised) (at market price)				
		7.07		
Credit Rating Exposure				
Central Government Securities			90,066,479.21	91.34
State Development Loans			5,097,093.40	5.16
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			95,163,572.61	96.50
Bank FD			0.00	0.00
Equity			0.00	0.00
Equity Mutual Funds			0.00	0.00
Money Market Mutual Funds			2,193,962.50	2.22
Cash / Cash Equivalent Net Current Assets			1,261,555.38	1.28
Application Pending Allotment - NCDs			0.00	0.00
Others (Treasury Bills and Gilt Mutual Funds)			0.00	0.00
Grand Total			98,619,090.49	100.00
Unit Outstanding				
		4,672,058.7241		
NAV				
		21.1082		

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	21.0505
NAV at the end of the period	21.1082
Total Outstanding exposure in derivative instruments at the end of the period	NIL
Total Infrastructure investments	NIL