

RELiance CAPITAL PENSION FUND LIMITED

NPS TRUST A/C - RELiance PENSION FUND SCHEME C - TIER I

PORTFOLIO STATEMENT AS ON 31ST MAY 2018

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	NA	NA	NA	NA	NA	NA
STATE DEVELOPMENT LOANS	NA	NA	NA	NA	NA	NA
PSU / PSI BONDS						
8.52% NABARD NCD 04-03-2033	INE261F08AC0	TRUSTS, FUNDS AND OTHER FINANCIAL VEHICLES.	170,000.00	16,873,044.00	3.18	AAA
8.30% REC NCD 10-04-2025	INE020B08930	OTHER CREDIT GRANTING	120,000.00	11,812,800.00	2.22	AAA
9.95% FCI NCB 07-03-2022	INE861G08035	WHOLESALE OF CEREALS AND PULSES	110,000.00	11,468,127.00	2.16	AAA
8.79% IRFC NCB 04-05-2030	INE053F09GX2	OTHER CREDIT GRANTING	100,000.00	10,282,080.00	1.94	AAA
8.94% PFC NCD 25-03-2028	INE134E08FQ1	OTHER CREDIT GRANTING	90,000.00	9,157,572.00	1.72	AAA
8.40% CANARA NCD 27-04-2026	INE476A08050	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	80,000.00	7,910,688.00	1.49	AAA
8.80% PFC NCD 15-01-2025	INE134E08CP0	OTHER CREDIT GRANTING	60,000.00	6,055,146.00	1.14	AAA
8.06% REC NCD 31-05-2023	INE020B08849	OTHER CREDIT GRANTING	60,000.00	5,869,032.00	1.10	AAA
8.83% IRFC NCB 14-05-2035	INE053F09HH3	OTHER CREDIT GRANTING	50,000.00	5,178,890.00	0.97	AAA
8.65% IRFC NCB 15-01-2024	INE053F09FV8	OTHER CREDIT GRANTING	50,000.00	5,050,515.00	0.95	AAA
8.75% REC NCD 08-06-2025	INE020B08427	OTHER CREDIT GRANTING	50,000.00	5,039,275.00	0.95	AAA
8.75% REC NCD 12-07-2025	INE020B08443	OTHER CREDIT GRANTING	50,000.00	5,038,190.00	0.95	AAA
9.70% PFC NCD 31-01-2019	INE134E07489	OTHER CREDIT GRANTING	50,000.00	5,036,730.00	0.95	AAA
8.50% IRFC NCB 26-12-2023	INE053F09FS4	OTHER CREDIT GRANTING	50,000.00	5,017,295.00	0.94	AAA
8.11% REC NCD 07-10-2025	INE020B08963	OTHER CREDIT GRANTING	50,000.00	4,868,250.00	0.92	AAA
8.85% NHPC NCD 11-02-2026	INE848E07377	ELECTRIC POWER GENERATION BY HYDROELECTRIC POWER PLANTS	40,000.00	4,052,716.00	0.76	AAA
7.70% REC NCD 10-12-2027	INE020B08AQ9	OTHER CREDIT GRANTING	40,000.00	3,772,568.00	0.71	AAA
7.23% PFC NCD 05-01-2027	INE134E08IO0	OTHER CREDIT GRANTING	40,000.00	3,674,772.00	0.69	AAA
9.37% PFC NCD 19-08-2024	INE134E08GD7	OTHER CREDIT GRANTING	30,000.00	3,106,503.00	0.58	AAA
8.83% IRFC NCB 14-05-2034	INE053F09HG5	OTHER CREDIT GRANTING	30,000.00	3,104,301.00	0.58	AAA
9.34% REC NCD 25-08-2024	INE020B07I25	OTHER CREDIT GRANTING	30,000.00	3,102,402.00	0.58	AAA
8.83% IRFC NCB 14-05-2033	INE053F09HF7	OTHER CREDIT GRANTING	30,000.00	3,101,010.00	0.58	AAA
8.95% IRFC NCB 10-03-2025	INE053F09GV6	OTHER CREDIT GRANTING	30,000.00	3,080,562.00	0.58	AAA
8.85% PFC NCD 15-06-2030	INE134E08DB8	OTHER CREDIT GRANTING	30,000.00	3,057,837.00	0.58	AAA
8.98% PFC NCD 08-10-2024	INE134E08GK2	OTHER CREDIT GRANTING	30,000.00	3,052,269.00	0.57	AAA
8.90% PFC NCD 15-03-2025	INE134E08CS4	OTHER CREDIT GRANTING	30,000.00	3,043,788.00	0.57	AAA
8.75% PFC NCD 15-06-2025	INE134E08DA0	OTHER CREDIT GRANTING	30,000.00	3,023,427.00	0.57	AAA
7.99% NABARD NCB 02-02-2033	INE261F08980	TRUSTS, FUNDS AND OTHER FINANCIAL VEHICLES.	30,000.00	2,890,422.00	0.54	AAA
9.95% SBI BS LOWER TIER-II 16-03-2026	INE062A08058	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	23,500.00	2,428,854.25	0.46	AAA
8.80% IRFC NCB 03-02-2030	INE053F09GR4	OTHER CREDIT GRANTING	20,000.00	2,057,196.00	0.39	AAA
8.64% IRFC NCB 17-05-2021	INE053F09EH0	OTHER CREDIT GRANTING	20,000.00	2,014,478.00	0.38	AAA
8.36% REC NCD 22-09-2020	INE020B08955	OTHER CREDIT GRANTING	20,000.00	1,993,546.00	0.38	AAA
8.20% PFC NCD 10-03-2025	INE134E08GY3	OTHER CREDIT GRANTING	20,000.00	1,959,488.00	0.37	AAA
8.70% PFC NCD 14-05-2020	INE134E08CX4	OTHER CREDIT GRANTING	10,000.00	1,004,254.00	0.19	AAA
8.80% REC NCD 06-10-2019	INE020B07EV3	OTHER CREDIT GRANTING	10,000.00	1,003,539.00	0.19	AAA
8.47% PNBHFL NCB 01-07-2021	INE572E09361	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	10,000.00	1,003,029.00	0.19	AAA
8.27% REC NCD 06-02-2025	INE020B08906	OTHER CREDIT GRANTING	10,000.00	984,104.00	0.19	AAA
8.23% REC NCD 23-01-2025	INE020B08898	OTHER CREDIT GRANTING	10,000.00	982,352.00	0.18	AAA

PRIVATE CORPORATE BONDS

8.45% BAJAJFINANCE NCD 29-09-2026	INE296A08805	OTHER CREDIT GRANTING	240,000.00	23,276,400.00	4.38	AAA
9.24% HDFC NCD 24-06-2024	INE001A07M54	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	180,000.00	18,527,328.00	3.49	AAA
8.85% IBHFL NCD 26-09-2026	INE148I07GK5	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	150,000.00	15,208,950.00	2.86	AAA
8.85% BAJAJFINANCE NCD 15-07-2026	INE296A08771	OTHER CREDIT GRANTING	140,000.00	13,904,184.00	2.62	AAA
9.30% IBHFL NCD 29-06-2026	INE148I08215	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	100,000.00	10,396,080.00	1.96	AAA
9.00% IBHFL NCD 30-06-2026	INE148I07FG5	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	100,000.00	10,226,420.00	1.93	AAA
9.50% DHFL NCD 16-07-2020	INE202B07FP6	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	100,000.00	10,193,380.00	1.92	AAA
8.96% HDFC NCD 09-04-2025	INE001A07FJ7	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	100,000.00	10,178,810.00	1.92	AAA
9.70% INDIA-INFRADBT NCD 28-05-2019	INE537P07018	OTHER CREDIT GRANTING	100,000.00	10,128,610.00	1.91	AAA
8.55% LIC-HFL NCD 14-08-2025	INE115A07HU8	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	90,000.00	8,973,720.00	1.69	AAA
9.43% LIC-HFL NCD 10-02-2022	INE115A07CA1	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	80,000.00	8,206,184.00	1.54	AAA
8.70% IDFC BANK NCD 20-05-2025	INE092T08BU0	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	80,000.00	8,046,584.00	1.51	AAA
8.82% IDFC BANK NCD 29-09-2025	INE092T08584	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	70,000.00	7,077,469.00	1.33	AAA
9.34% HDFC NCD 28-08-2024	INE001A07NB8	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	60,000.00	6,204,948.00	1.17	AAA
9.69% TATA SONS NCD 12-06-2022	INE895D08451	ACTIVITIES OF HOLDING COMPANIES	50,000.00	5,183,395.00	0.98	AAA
9.22% LIC-HFL NCB 16-10-2024	INE115A07FY4	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	50,000.00	5,144,175.00	0.97	AAA
9.25% DHFL NCD 09-09-2023	INE202B07IO3	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	50,000.00	5,124,285.00	0.96	AAA
8.95% LIC-HFL NCD 15-09-2020	INE115A08336	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	50,000.00	5,046,910.00	0.95	AAA
8.47% LIC-HFL NCD 15-06-2026	INE115A07I02	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	50,000.00	5,008,420.00	0.94	AAA
9.38% IDFC BANK NCD 12-09-2024	INE092T08BP0	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	40,000.00	4,144,544.00	0.78	AAA
8.67% IDFC BANK NCD 03-01-2025	INE092T08BS4	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	40,000.00	4,011,248.00	0.76	AAA
8.48% LIC-HFL NCD 29-06-2026	INE115A07J76	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	40,000.00	4,005,372.00	0.75	AAA
9.63% LIC-HFL NCD 22-01-2019	INE115A07EW1	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	30,000.00	3,019,875.00	0.57	AAA
9.50% DHFL NCD 08-07-2020	INE202B07F11	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	30,000.00	3,014,100.00	0.57	AAA
8.37% LIC-HFL NCD 21-05-2023	INE115A07DX1	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	30,000.00	2,970,162.00	0.56	AAA
10.30% YES BANK LTD BS 25-07-2021	INE528G08196	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	20,000.00	2,076,750.00	0.39	AA+
9.36% IDFC BANK NCD 21-08-2024	INE092T08BB03	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	20,000.00	2,070,096.00	0.39	AAA
9.90% YES BANK LTD BS 28-03-2022	INE528G08212	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	20,000.00	2,062,764.00	0.39	AA+
9.60% LIC-HFL NCD 07-03-2021	INE115A07AL2	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	20,000.00	2,049,400.00	0.39	AAA
9.35% IDFC BANK NCD 17-02-2026	INE092T08A05	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	20,000.00	2,036,764.00	0.38	AAA
9.05% IDFC BANK NCD 27-12-2020	INE092T08618	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	20,000.00	2,021,342.00	0.38	AAA
8.70% IDFC BANK NCD 23-06-2025	INE092T08BY2	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	20,000.00	2,010,368.00	0.38	AAA
9.30% HDFC NCD 18-01-2021	INE001A07GD8	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	10,000.00	1,016,620.00	0.19	AAA
8.83% IDFC BANK NCD 15-01-2025	INE092T08378	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSE	10,000.00	1,010,657.00	0.19	AAA
8.98% HDFC NCD 26-11-2020	INE001A07FW0	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	10,000.00	1,009,051.00	0.19	AAA
11.08% LIC-HFL NCD 13-08-2018	INE115A07569	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	10,000.00	1,005,550.00	0.19	AAA
8.43% HDFC NCD 04-03-2025	INE001A07NP8	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	10,000.00	986,126.00	0.19	AAA

INFRASTRUCTURE BONDS

8.95% RUPL NCD 26-04-2023	INE936D07067	ELECTRIC POWER GENERATION USING OTHER NON CONVENTIONAL SOURCES	200,000.00	20,244,720.00	3.81	AAA
8.80% PGC NCB 29-09-2024	INE752E07GD8	TRANSMISSION OF ELECTRIC ENERGY	200,000.00	20,177,860.00	3.80	AAA
10.40% RPTL NCD 18-07-2021	INE941D07125	SERVICE ACTIVITIES INCIDENTAL TO WATER TRANSPORTATION	140,000.00	14,687,358.00	2.76	AAA
7.90% RPTL NCD 18-11-2026	INE941D07166	SERVICE ACTIVITIES INCIDENTAL TO WATER TRANSPORTATION	120,000.00	11,502,900.00	2.17	AAA
9.30% PGC NCB 04-09-2029	INE752E07LR8	TRANSMISSION OF ELECTRIC ENERGY	40,000.00	4,198,392.00	0.79	AAA
9.25% PGC NCD 09-03-2027	INE752E07JN1	TRANSMISSION OF ELECTRIC ENERGY	40,000.00	4,154,236.00	0.78	AAA
8.93% PGC NCD 20-10-2027	INE752E07MB0	TRANSMISSION OF ELECTRIC ENERGY	40,000.00	4,085,468.00	0.77	AAA
9.30% PGC NCD 28-06-2026	INE752E07JZ5	TRANSMISSION OF ELECTRIC ENERGY	37,500.00	3,898,526.25	0.73	AAA
8.64% PGC NCB 08-07-2025	INE752E07HN5	TRANSMISSION OF ELECTRIC ENERGY	37,500.00	3,757,470.00	0.71	AAA
9.75% RUPL NCD 02-08-2024	INE936D07075	ELECTRIC POWER GENERATION USING OTHER NON CONVENTIONAL SOURCES	30,000.00	3,159,024.00	0.59	AAA
8.20% PGC NCD 23-01-2030	INE752E07MH7	TRANSMISSION OF ELECTRIC ENERGY	20,000.00	1,943,138.00	0.37	AAA
8.64% PGC NCB 08-07-2023	INE752E07HL9	TRANSMISSION OF ELECTRIC ENERGY	12,500.00	1,250,337.50	0.24	AAA
8.64% PGC NCD 08-07-2022	INE752E07HK1	TRANSMISSION OF ELECTRIC ENERGY	12,500.00	1,250,212.50	0.24	AAA

BANK FIXED DEPOSITS (> 1 YEAR)

			0.00	0.00	0.00	
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GILT MUTUAL FUND			NA	NA	NA	
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MONEY MARKET INSTRUMENTS						
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TREASURY BILL			NA	NA	NA	
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CERTIFICATE OF DEPOSITS / COMMERCIAL PAPERS		NA	NA	NA
MUTUAL FUND	INF209K01VA3 ADITYA BIRLA SUN LIFE CASH PLUS - GROWTH - DIRECT PLAN	56,271.45	15,895,289.97	2.99
APPLICATION PENDING ALLOTMENT		0.00	483,000.00	0.09
BANK FIXED DEPOSIT (< 1 YEAR)		NIL	NIL	NIL
CASH/CASH EQUIVALENT AND NET CURRENT ASSETS				
INTEREST RECEIVABLE			22,852,338.71	4.30
BANK BALANCE			10,387.78	\$
TDS PAYABLE			(714.00)	\$
DEPOSITORY AND SETTLEMENT CHARGES			(2,359.78)	\$
NPS TRUST FEES PAYABLE			(4,444.06)	\$
CUSTODY FEES PAYABLE			(7,154.20)	\$
MANAGEMENT FEES PAYABLE			(9,437.05)	\$
REDEMPTION PAYABLE			(1,051,315.82)	(0.20)
GRAND TOTAL		4939771.45	531,203,326.05	100.00

AVERAGE MATURITY OF PORTFOLIO (IN YRS)				6.95
MODIFIED DURATION (IN YRS)				4.65
YIELD TO MATURITY (%) (ANNUALISED)(AT MARKET PRICE)				8.58%

CREDIT RATING EXPOSURE				
CENTRAL GOVT. SECURITIES		NA	NA	NA
STATE DEVELOPMENT LOANS		NA	NA	NA
AAA / EQUIVALENT		4,843,500.00	488,898,220.50	92.04
A1+ /(FOR COMMERCIAL PAPER)		NIL	NIL	NIL
AA+ / EQUIVALENT		40,000.00	4,139,514.00	0.78
AA / EQUIVALENT		NIL	NIL	NIL
AA- / EQUIVALENT		NIL	NIL	NIL
A+ / EQUIVALENT		NIL	NIL	NIL
A / EQUIVALENT		NIL	NIL	NIL
A- / EQUIVALENT		NIL	NIL	NIL
BBB+ / EQUIVALENT		NIL	NIL	NIL
BBB / EQUIVALENT		NIL	NIL	NIL
BBB- / EQUIVALENT		NIL	NIL	NIL
LOWER (BELOW INVESTMENT GRADE)		NIL	NIL	NIL
(OUT OF ABOVE NET NPA)		NIL	NIL	NIL
TOTAL		4,883,500.00	493,037,734.50	92.82

BANK FD		0.00	0.00	0.00
EQUITY		NA	NA	NA
EQUITY MUTUAL FUNDS		NA	NA	NA
MONEY MARKET MUTUAL FUNDS		56,271.45	15,895,289.97	2.99
CASH / CASH EQUIVALENT NET CURRENT ASSETS		0.00	22,270,301.58	4.19
APPLICATION PENDING ALLOTMENT - NCDS		NA	NA	NA
OTHERS				
GRAND TOTAL		4,939,771.45	531,203,326.05	100.00
UNITS OUTSTANDING			24177814.450	
NAV			21.9707	

\$ 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
21.9707	21.9778

- (4) TOTAL OUTSTANDING EXPOSURE IN DERIVATIVE INSTRUMENTS AS ON MAY 31, 2018 IS RS. NIL.
(5) TOTAL INFRASTRUCTURE INVESTMENT IS RS. 94,309,642.25

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