

RELiance CAPITAL PENSION FUND LIMITED

NPS TRUST A/C - RELiance PENSION FUND SCHEME E - TIER II

PORTFOLIO STATEMENT AS ON 31ST MAY 2018

PARTICULARS	ISIN NO.	INDUSTRY	QUANTITY	MARKET VALUE (IN RS)	% OF PORTFOLIO	RATINGS
<b>EQUITY INSTRUMENTS</b>						
<b>SHARES</b>						
HDFC BANK LTD	INE040A01026	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	3,408.00	7,291,245.60	7.35	NA
RELiance INDUSTRIES LTD	INE002A01018	PRODUCTION OF LIQUID AND GASEOUS FUELS; ILLUMINATING OILS; LUBRICATING OILS OR	6,946.00	6,399,697.10	6.45	NA
INFOSYS LTD	INE009A01021	PROVIDING SOFTWARE SUPPORT AND MAINTENANCE TO THE CLIENTS	4,619.00	5,689,684.20	5.73	NA
HOUSING DEVELOPMENT FINANCE CORPORATION LTD	INE001A01036	ACTIVITIES OF SPECIALIZED INSTITUTIONS GRANTING CREDIT FOR HOUSE PURCHASES THAT ALSO TAKE DEPOSITS	2,991.00	5,482,503.00	5.53	NA
ITC LTD	INE154A01025	MANUFACTURE OF CIGARETTES; CIGARETTE TOBACCO	15,844.00	4,304,022.60	4.34	NA
LARSEN & TOUBRO LTD	INE018A01030	CONSTRUCTION OF UTILITY PROJECTS N.E.C.	2,936.00	4,023,494.40	4.06	NA
ICICI BANK LTDFV-2	INE090A01021	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	13,211.00	3,775,703.80	3.81	NA
STATE BANK OF INDIAFV-1	INE062A01020	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	10,761.00	2,900,627.55	2.92	NA
KOTAK MAHINDRA BANK LTD	INE237A01028	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	2,155.00	2,876,063.00	2.90	NA
MARUTI SUZUKI INDIA LTD	INE585B01010	MANUFACTURE OF PASSENGER CARS	326.00	2,783,127.20	2.81	NA
AXIS BANK LTDFV-2	INE238A01034	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	4,863.00	2,654,711.70	2.68	NA
TATA STEEL LTD	INE081A01012	MANUFACTURE OF HOT ROLLED AND COLD ROLLED PRODUCTS OF STEEL	3,926.00	2,260,001.90	2.28	NA
HINDUSTAN UNILEVER LTD	INE030A01027	MANUFACTURE OF SOAP ALL FORMS	1,375.00	2,215,743.75	2.23	NA
TATA CONSULTANCY SERVICES LTD	INE467B01029	PROVIDING SOFTWARE SUPPORT AND MAINTENANCE TO THE CLIENTS	1,262.00	2,197,205.10	2.21	NA
TATA MOTORS LIMITED	INE155A01022	MANUFACTURE OF TRAILERS AND SEMI TRAILERS FOR TRANSPORT OF GOODS OR PASSENGERS	7,731.00	2,184,007.50	2.20	NA
BHARAT PETROLEUM CORP LTD	INE029A01011	RETAIL SALE OF AUTOMOTIVE FUEL IN SPECIALIZED STORES [INCLUDES THE ACTIVITY OF PETROL FILLING STATIONS	4,424.00	1,787,074.80	1.80	NA
MAHINDRA & MAHINDRA LTD	INE101A01026	MANUFACTURE OF PASSENGER CARS	1,666.00	1,537,634.70	1.55	NA
INDUSIND BANK LIMITED	INE095A01012	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	783.00	1,531,117.35	1.54	NA
BIOCON LIMITED	INE376G01013	MANUFACTURE OF ALLOPATHIC PHARMACEUTICAL PREPARATIONS	2,200.00	1,463,880.00	1.48	NA
ULTRATECH CEMENT LTD	INE481G01011	MANUFACTURE OF PORTLAND CEMENT; ALUMINOUS CEMENT; SLAG CEMENT AND SIMILAR HYDRAULIC CEMENT	379.00	1,419,317.10	1.43	NA
GRASIM INDUSTRIES LTDFV-2	INE047A01021	MANUFACTURE OF SYNTHETIC OR ARTIFICIAL FILAMENT STAPLE FIBRE NOT TEXTURED	1,285.00	1,336,143.00	1.35	NA
BAJAJ AUTO LIMITED	INE91701010	MANUFACTURE OF MOTORCYCLES; SCOOTERS; MOPEDS ETC. AND THEIR ENGINE	467.00	1,284,390.10	1.29	NA
NTPC LTD	INE733E01010	ELECTRIC POWER GENERATION BY COAL BASED THERMAL POWER PLANTS	7,434.00	1,245,566.70	1.26	NA
EICHER MOTORS LIMITED	INE066A01013	MANUFACTURE OF MOTOR VEHICLES	40.00	1,231,226.00	1.24	NA
TVS MOTOR COMPANY LIMITED	INE494B01023	MANUFACTURE OF MOTORCYCLES; SCOOTERS; MOPEDS ETC. AND THEIR ENGINE	1,950.00	1,145,332.50	1.15	NA
BHARTI AIRTEL LTD	INE397D01024	ACTIVITIES OF MAINTAINING AND OPERATING PAGEING; CELLUR AND OTHER TETECOMMUNICATION NETWORKS	3,038.00	1,134,996.80	1.14	NA
YES BANK LIMITEDFV-2	INE528G01027	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	3,205.00	1,109,571.00	1.12	NA
SUN PHARMACEUTICALS INDUSTRIES LTD	INE044A01036	MANUFACTURE OF ALLOPATHIC PHARMACEUTICAL PREPARATIONS	2,187.00	1,050,525.45	1.06	NA
HCL TECHNOLOGIES LTD	INE860A01027	PROVIDING SOFTWARE SUPPORT AND MAINTENANCE TO THE CLIENTS	1,144.00	1,041,440.40	1.05	NA
CASTROL INDIA LIMITED	INE172A01027	PRODUCTION OF LIQUID AND GASEOUS FUELS; ILLUMINATING OILS; LUBRICATING OILS OR	6,040.00	1,032,236.00	1.04	NA
CIPLA LTD	INE059A01026	MANUFACTURE OF ALLOPATHIC PHARMACEUTICAL PREPARATIONS	1,875.00	984,000.00	0.99	NA
ASIAN PAINTS LTDFV-1	INE021A01026	MANUFACTURE OF PAINTS AND VARNISHES; ENAMELS OR LACQUERS	723.00	943,261.95	0.95	NA
SESA STERLITE LIMITED	INE205A01025	MINING OF IRON ORES	3,761.00	933,856.30	0.94	NA
CANARA BANK	INE476A01014	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	3,575.00	919,311.25	0.93	NA
LUPIN LTD	INE326A01037	MANUFACTURE OF ALLOPATHIC PHARMACEUTICAL PREPARATIONS	1,183.00	911,324.05	0.92	NA
DIVIS LABORATORIES LIMITED	INE361B01024	MANUFACTURE OF ALLOPATHIC PHARMACEUTICAL PREPARATIONS	850.00	890,332.50	0.90	NA
BHARAT HEAVY ELECTRICALS LTD	INE257A01026	MANUFACTURE OF POWER GENERATORS	10,554.00	882,842.10	0.89	NA
ZEE ENTERTAINMENT ENTERPRISES LTD	INE256A01028	TELEVISION PROGRAMMING AND BROADCASTING ACTIVITIES	1,570.00	872,998.50	0.88	NA
COAL INDIA LTD	INE522F01014	OPENCAST MINING OF HARD COAL	2,946.00	872,752.50	0.88	NA
POWER GRID CORPORATION OF INDIA LTD	INE752E01010	TRANSMISSION OF ELECTRIC ENERGY	4,160.00	871,312.00	0.88	NA
TECH MAHINDRA LIMITED - 5	INE669C01036	PROVIDING SOFTWARE SUPPORT AND MAINTENANCE TO THE CLIENTS	1,199.00	854,107.65	0.86	NA
HERO MOTOCORP LTD	INE158A01026	MANUFACTURE OF MOTORCYCLES; SCOOTERS; MOPEDS ETC. AND THEIR ENGINE	238.00	843,686.20	0.85	NA
HINDUSTAN ZINC LIMITED	INE267A01025	MANUFACTURING OF LEAD, ZINC AND TIN PRODUCTS AND ALLOYS.	2,800.00	829,780.00	0.84	NA
BHARAT FORGE LIMITED	INE465A01025	FORGING, PRESSING, STAMPING AND ROLL-FORMING OF METAL; POWDER METALLURGY	1,240.00	806,868.00	0.81	NA

OIL & NATURAL GAS CORPORATION LTD	INE213A01029	ON SHORE EXTRACTION OF CRUDE PETROLEUM	4,288.00	762,835.20	0.77	NA
BANK OF INDIA	INE084A01016	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	7,350.00	724,710.00	0.73	NA
ASHOK LEYLAND LIMITED	INE208A01029	MANUFACTURE OF TRAILERS AND SEMI TRAILERS FOR TRANSPORT OF GOODS OR PASSENGERS	4,375.00	647,718.75	0.65	NA
AUROBINDO PHARMA LIMITED	INE406A01037	MANUFACTURE OF ALLOPATHIC PHARMACEUTICAL PREPARATIONS	1,100.00	611,930.00	0.62	NA
MAHINDRA & MAHINDRA FINANCIAL SERVICES LIMITED	INE774D01024	OTHER CREDIT GRANTING	1,150.00	560,797.50	0.57	NA
WIPRO LTD	INE075A01022	PROVIDING SOFTWARE SUPPORT AND MAINTENANCE TO THE CLIENTS	1,986.00	520,133.40	0.52	NA
ACC LIMITED	INE012A01025	MANUFACTURE OF PORTLAND CEMENT; ALUMINOUS CEMENT; SLAG CEMENT AND SIMILAR HYDRAULIC CEMENT	374.00	506,620.40	0.51	NA
ADANI PORTS AND SPECIAL ECONOMIC ZONE LTD.	INE742F01042	SERVICE ACTIVITIES INCIDENTAL TO WATER TRANSPORTATION	1,225.00	480,383.75	0.48	NA
AMBUJA CEMENTS LTD	INE079A01024	MANUFACTURE OF PORTLAND CEMENT; ALUMINOUS CEMENT; SLAG CEMENT AND SIMILAR HYDRAULIC CEMENT	2,338.00	480,225.20	0.48	NA
HINDALCO INDUSTRIES LTD	INE038A01020	MANUFACTURE OF ALUMINIUM FROM ALUMINA AND BY OTHER METHODS AND PRODUCTS	2,034.00	476,362.80	0.48	NA
DR REDDY LABORATORIES LTD	INE089A01023	MANUFACTURE OF ALLOPATHIC PHARMACEUTICAL PREPARATIONS	239.00	462,847.40	0.47	NA
COLGATE PALMOLIVE (INDIA) LIMITED	INE259A01022	MANUFACTURE OF PREPARATIONS FOR ORAL AND DENTAL HYGIENE	350.00	440,895.00	0.44	NA
BOSCH LIMITED	INE323A01026	MANUFACTURE OF PARTS AND ACCESSORIES OF BODIES FOR MOTOR VEHICLES SUCH AS SAFETY BELTS, AIRBAGS, DOOR	22.00	404,085.00	0.41	NA
CUMMINS INDIA LIMITED	INE298A01020	MANUFACTURE OF ENGINES AND TURBINES, EXCEPT AIRCRAFT, VEHICLE AND CYCLE ENGINES	540.00	378,729.00	0.38	NA
BHARTI INFRA TEL LIMITED	INE121J01017	SERVICE ACTIVITIES INCIDENTAL TO WATER TRANSPORTATION	900.00	268,785.00	0.27	NA
HINDUSTAN PETROLEUM CORPORATION LIMITED	INE094A01015	CONSTRUCTION AND MAINTENANCE OF INDUSTRIAL FACILITIES SUCH AS REFINERIES CHEMICAL PLANTS ETC	850.00	265,072.50	0.27	NA
ENGINEERS INDIA LIMITED	INE510A01028	CONSTRUCTION AND MAINTENANCE OF INDUSTRIAL FACILITIES SUCH AS REFINERIES CHEMICAL PLANTS ETC	2,000.00	263,000.00	0.27	NA
RURAL ELECTRIFICATION CORPORATION LIMITED	INE020B01018	OTHER CREDIT GRANTING	2,200.00	259,930.00	0.26	NA
BANK OF BARODAFV-2	INE028A01039	MONETARY INTERMEDIATION OF COMMERCIAL BANKS; SAVING BANKS. POSTAL SAVINGS BANK AND DISCOUNT HOUSES	1,502.00	205,548.70	0.21	NA
POWER FINANCE CORPORATION LIMITED	INE134E01011	OTHER CREDIT GRANTING	2,400.00	193,320.00	0.19	NA
BHARAT ELECTRONICS LIMITED	INE263A01024	MANUFACTURE OF OTHER ELECTRONIC COMPONENTS N.E.C.	1,210.00	138,424.00	0.14	NA
TATA MOTORS LIMITED DVR	IN9155A01020	SERVICE ACTIVITIES INCIDENTAL TO WATER TRANSPORTATION	800.00	135,000.00	0.14	NA
NMDC LIMITED	INE584A01023	MINING OF IRON ORES	908.00	106,644.60	0.11	NA
TATA STEEL LIMITED (PARTLY PAID UP RIGHT SHARES)	IN9081A01010	MANUFACTURE OF HOT ROLLED AND COLD ROLLED PRODUCTS OF STEEL	84.00	12,117.00	0.01	NA
<b>EQUITY ORIENTED MFs</b>	NIL	NIL	NIL	NIL	NIL	
<b>EQUITY ETFs</b>	NIL	NIL	NIL	NIL	NIL	
<b>DEBT INSTRUMENTS</b>						
<b>CENTRAL GOVERNMENT SECURITY</b>	NA	NA	NA	NA	NA	NA
<b>STATE DEVELOPMENT LOANS</b>	NA	NA	NA	NA	NA	NA
<b>PSU / PSI BONDS</b>	NA	NA	NA	NA	NA	NA
<b>PRIVATE CORPORATE BONDS</b>	NA	NA	NA	NA	NA	NA
<b>BANK FIXED DEPOSITS (&gt; 1 YEAR)</b>			NA	NA	NA	
<b>GILT MUTUAL FUND</b>			NA	NA	NA	
<b>MONEY MARKET INSTRUMENTS</b>						
<b>TREASURY BILL</b>	NA	NA	NA	NA	NA	
<b>CERTIFICATE OF DEPOSITS / COMMERCIAL PAPERS</b>	NA	NA	NA	NA	NA	
<b>MUTUAL FUND</b>	INF209K01VA3	ADITYA BIRLA SUN LIFE CASH PLUS - GROWTH - DIRECT PLAN	5,678.07	1,603,914.76	1.62	
<b>APPLICATION PENDING ALLOTMENT</b>					0.00	
<b>BANK FIXED DEPOSIT (&lt; 1 YEAR)</b>	NA	NA	NA	NA	NA	

CASH/CASH EQUIVALENT AND NET CURRENT ASSETS				
DIVIDEND RECEIVABLE			158,335.60	0.16
BANK BALANCE			9,648.94	0.01
TDS PAYABLE			(128.00)	\$
DEPOSITORY AND SETTLEMENT CHARGES			(293.56)	\$
NPS TRUST FEES PAYABLE			(828.40)	\$
MANAGEMENT FEES PAYABLE			(1,759.19)	\$
CUSTODY FEES PAYABLE			(1,519.74)	\$
REDEMPTION PAYABLE			(665,827.63)	(0.67)
<b>GRAND TOTAL</b>		<b>201173.07</b>	<b>99,212,381.28</b>	<b>100.00</b>

<b>AVERAGE MATURITY OF PORTFOLIO (IN YRS)</b>				NA
<b>MODIFIED DURATION (IN YRS)</b>				NA
<b>YIELD TO MATURITY (%) (ANNUALISED)(AT MARKET PRICE)</b>				NA

CREDIT RATING EXPOSURE				
CENTRAL GOVT. SECURITIES		NIL	NIL	NIL
STATE DEVELOPMENT LOANS		NIL	NIL	NIL
AAA / EQUIVALENT		NIL	NIL	NIL
A1+ (FOR COMMERCIAL PAPER)		NIL	NIL	NIL
AA+ / EQUIVALENT		NIL	NIL	NIL
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
<b>TOTAL</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

BANK FD		NA	NA	NA	NA
EQUITY		195,495.00	98,110,838.50	98.89	NA
EQUITY MUTUAL FUNDS		NA	NA	NA	NA
MONEY MARKET MUTUAL FUNDS		5,678.07	1,603,914.76	1.62	NA
CASH / CASH EQUIVALENT NET CURRENT ASSETS		NA	(502,371.98)	(0.50)	NA
APPLICATION PENDING ALLOTMENT - NCDS		NA	NA	NA	NA
OTHERS					
<b>GRAND TOTAL</b>			<b>99,212,381.28</b>	<b>100.00</b>	
<b>UNITS OUTSTANDING</b>			<b>4548457.324</b>		
<b>NAV</b>			<b>21.8123</b>		

\$ 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
21.8123	22.1232

- (4) TOTAL OUTSTANDING EXPOSURE IN DERIVATIVE INSTRUMENTS AS ON MAY 31, 2018 IS RS. NIL.
- (5) TOTAL INFRASTRUCTURE INVESTMENT IS RS. 2,755,477.55

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