

NATIONAL PENSION SYSTEM TRUST
NPS TRUST - A/C SBI PENSION FUND SCHEME – CORPORATE CG
BALANCE SHEET AS AT SEPTEMBER 30,2016

	Schedules	As at Sept 30, 2016 ₹	As at Sept 30, 2015 ₹
Liabilities			
Unit Capital	2	49,995,013,947	35,698,264,263
Reserves and Surplus	3	26,366,790,882	12,323,433,443
Current Liabilities and Provisions	4	195,828,396	133,516,244
Total		76,557,633,225	48,155,213,950
Assets			
Investments	5	74,575,745,464	46,779,051,797
Appreciation in Investment			
Deposits	6	100,000,000	100,000,000
Other Current Assets	7	1,881,887,761	1,276,162,152
Total		76,557,633,225	48,155,213,950

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REVENUE ACCOUNT FOR THE HALF YEAR ENDED SEPTEMBER 30, 2016

	Schedules	Half Year ended Sept 30, 2016 ₹	Half Year ended Sept 30, 2015 ₹
Income			
Dividend		58,417,719	32,472,796
Interest	8	2,370,894,161	1,554,496,196
Profit on sale/redemption of investments	9	203,973,640	34,791,205
Profit on inter-scheme transfer/sale of investments	10	-	4,232,974
Unrealized gain on appreciation in investments		4,056,285,480	
Other income			
- Miscellaneous Income		-	-
Total		6,689,571,000	1,625,993,170
Expenses and Losses			
Unrealized losses in value of investments		-	29,584,400
Loss on sale/redemption of investments	11	5,718,296	8,624,110
Loss on inter-scheme transfer/sale of investments		-	-
Management fees (including service Tax)		3,368,594	2,094,258
NPS Trust fees		3,367,685	
Custodian fees		2,907,809	2,122,138
CRA Fees			
Less: Amount recoverable on sale of units on account of CRA Charges			
Trustee Bank's fees		-	-
Depository and settlement charges		-	-
Other Expenses, if any		-	-
Total		15,362,384	42,424,905
Surplus/(Deficit) for the year		6,674,208,616	1,583,568,264
Net Surplus brought forward from previous year		8,370,057,449	5,085,542,690
Less: Adjustment for Previous years unrealised appreciation reserve			-
Add: Net Change in Unrealised Depreciation Reserve during the year			-
Amount carried forward to Balance Sheet		15,044,266,065	6,669,110,954

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NOTES ANNEXED TO AND FORMING PART OF THE BALANCE SHEET AS AT SEPTEMBER 30, 2016

Schedule 2	Half Year ended Sept 30, 2016 ₹	Half Year ended Sept 30, 2015 ₹
Unit Capital		
Initial Capital*	679,510,950	679,510,950
Outstanding at the beginning of the year	44,308,913,253	28,485,909,605
Add :Units issued during the year	8,149,208,666	7,273,336,709
Less: Units redeemed during the year	2,463,107,972	60,982,051
Outstanding at the end of the year	<u>49,995,013,947</u>	<u>35,698,264,263</u>
(Face Value of Rs.10/- each unit, fully paid up)		
Outstanding units at the beginning of the year	4,430,891,325.34	2,848,590,960.48
Add :Units issued during the year	814,920,866.56	727,333,670.88
Less: Units redeemed during the year	246,310,797.18	6,098,205.10
Outstanding Units at the end of the year	<u>4,999,501,394.72</u>	<u>3,569,826,426.26</u>
* Initial Capital represent capital on the date of commencement of scheme		
Schedule 3	Half Year ended Sept 30, 2016 ₹	Half Year ended Sept 30, 2015 ₹
Reserves and Surplus		
Unit Premium Reserve		
Opening Balance	8,658,370,483	3,440,429,678
Add: Premium on Units issued	3,659,166,982	2,232,483,684
Less: Premium on Units redeemed	995,012,648	18,590,873
Closing Balance	<u>11,322,524,817</u>	<u>5,654,322,488</u>
Appropriation Account		
Surplus/(Deficit) carried forward	15,044,266,065	6,669,110,954
Closing Balance	<u>15,044,266,065</u>	<u>6,669,110,954</u>
Unrealised Appreciation Account		
Opening Balance	-	-
Add : Adjustment for Previous years unrealised appreciation reserve	-	-
Less: Transferred to Revenue Account	-	-
Closing Balance	<u>-</u>	<u>-</u>
Total	<u><u>26,366,790,882</u></u>	<u><u>12,323,433,443</u></u>

Schedule 4	Half Year ended Sept 30, 2016 ₹	Half Year ended Sept 30, 2015 ₹
Current Liabilities and Provisions		
Current Liabilities		
Sundry Creditors for expenses	181,134,380	130,064,821
Book Overdraft	-	-
Redemption Payable	5,328,132	503,970
TDS Payable	-	-
Contract for Purchase of Investments	-	-
NPS Charges Payable	1,807,423	-
Management Fee Payable	2,079,102	1,278,410
Custodial Charges Payable	5,479,359	1,669,043
Amount Payable to Other Schemes	-	-
	195,828,396	133,516,244

Schedule 5	Half Year ended Sept 30, 2016 ₹	Half Year ended Sept 30, 2015 ₹
Investments (Long Term and Short Term)		
Equity Shares	7,238,500,445	4,285,612,495
Debentures and Bonds Listed/Awaiting Listing	31,062,468,619	18,118,089,632
Central and State Government Securities (including treasury bills)	36,274,776,400	24,375,349,671
Commercial Paper	-	-
Others - Mutual Fund Units	-	-
- Certificates of Deposit	-	-
Total	74,575,745,464	46,779,051,797

Schedule 6	Half Year ended Sept 30, 2016 ₹	Half Year ended Sept 30, 2015 ₹
Deposits		
Deposits with Scheduled Banks	100,000,000	100,000,000
	100,000,000	100,000,000

Schedule 7	Half Year ended Sept 30, 2016 ₹	Half Year ended Sept 30, 2015 ₹
Other Current Assets		
Balances with bank in a current account	89,070,115	(31,939,956)
Contracts for sale of investments	201,713,911.00	163,729,826
Outstanding and accrued income	1,589,132,461	1,126,234,764
Dividend Receivable	1,969,720	1,047,430
Brokerage receivable from PFM	1,554	7,168
Application money pending allotment	-	-
Receivable from other scheme	-	-
Sundry Debtors	-	17,082,921
	1,881,887,761	1,276,162,152

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NOTES ANNEXED TO AND FORMING PART OF THE BALANCE SHEET AS AT SEPTEMBER 30, 2016

Schedule 8	For the Half year ended September 30, 2016	For the Half year ended September 30, 2015
	₹	₹
INTEREST INCOME		
Bank Interest	867,180	576,048
Interest on Bonds / Debentures / Govt. Securities	2,370,026,981	1,553,920,148
	2,370,894,161	1,554,496,196

Schedule 9	For the Half year ended September 30, 2016	For the Half year ended September 30, 2015
	₹	₹
REALISED GAINS ON SALE OF INVESTMENTS		
Profit on Sale of Equity Shares	66,453,721	27,076,798
Profit on Sale of Corp Bonds	-	327,100
Profit on Sale of G. sec	122,260,500	(3,921,724)
Profit on Sale of Mutual Fund Scheme Units	15,259,419	11,309,030
	203,973,640	34,791,205

Schedule 10	For the Half year ended September 30, 2016	For the Half year ended September 30, 2015
	₹	₹
REALISED GAINS ON SALE OF INVESTMENTS - INTER SCHEME		
Profit on Sale of G sec	-	4,232,974
	-	4,232,974

Schedule 11	For the Half year ended September 30, 2016	For the Half year ended September 30, 2015
	₹	₹
REALISED LOSSES ON SALE OF INVESTMENTS		
Loss on sale of Cert. of Deposits & Comm. Papers	-	220,412
Loss on Sale of Equity Shares	5,688,709	8,403,698
Loss on Sale of Corp Bonds	29,587	
Loss on Sale of G sec	-	
	5,718,296	8,624,110

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Notes annexed to and forming part of the Financial Statement (Refer Schedule 5)

Equity Shares		As on 31.09.2016		
Sr. No.	Security Description	No. of Units	Market Value (Rs.)	% to Asset class
1	Acc Ltd.	46000	73593100	1.02
2	Asian Paints Limited	81800	94945260	1.31
3	Axis Bank Equity	566600	306728910	4.24
4	Bharat Forge Limited	112200	102191760	1.41
5	Bhartiartl Equity	308500	96869000	1.34
6	Bajaj Auto	31700	89634920	1.24
7	Bharat Petroleum Corporation Ltd.	177000	108430200	1.50
8	Britannia Industries Limited	6900	23211600	0.32
9	Coal India Ltd.	392500	126502750	1.75
10	Colgate Palmolive	99900	96967935	1.34
11	Dr. Reddy'S Laboratories Limited	37400	116216760	1.61
12	Gas Authority Of India Limited	117000	43834050	0.61
13	Glenmark Pharmaceuticals Limited	108500	100194325	1.38
14	Grasim Industries Ltd	27975	135302486.3	1.87
15	Hcl Technologies Limited	246300	197015370	2.72
16	Housing Development Finance Corporation Limited	217750	303423737.5	4.19
17	Hdfc Bank Ltd.	317300	403875305	5.58
18	Hero Motocorp Limited	33650	114871005	1.59
19	Hindustan Unilever Limited	139200	120804720	1.67
20	Icici Equity	1121500	282786225	3.91
21	Indusind Bank Limited	163050	194999647.5	2.69
22	Infosys Technologies Limited	367400	380644770	5.26
23	Itc	1116250	269406937.5	3.72
24	Kotak Bank Equity	243700	189354900	2.62
25	Larsen And Tourbo	266460	381877149	5.28
26	Lic Housing Finance Limited	153500	88845800	1.23

27	Lupin Limited	72150	107232937.5	1.48
28	Mahindra & Mahindra Equity	137050	192651185	2.66
29	Maruti Equity	62050	339866465	4.70
30	Motherson Sumi Systems Ltd	149500	47541000	0.66
31	Ntpc Limited	56000	8288000	0.11
32	Oil & Natural Gas Corporation	272750	70001287.5	0.97
33	Power Finance Corporation	93400	11236020	0.16
34	Power Grid Corporation	1072000	189261600	2.61
35	Reliance Industry Limited	309250	335134225	4.63
36	State Bank Of India Equity	1420500	356900625	4.93
37	Sun Pharmaceuticals Equity	255600	189834120	2.62
38	Tata Motors Limited	563466	301369790.1	4.16
39	Tata Steel	80800	30239400	0.42
40	Tata Consultancy Limited	88720	215660576	2.98
41	Tech Mahindra Limited	156700	65790495	0.91
42	Ultratech Cement Limited	36600	140966730	1.95
43	United Phosphorus Limited	138500	93328226	1.29
44	Wipro Ltd	73200	35059140	0.48
45	Zee Entertainment Enterprises Limited	120000	65610000	0.91
			7,238,500,445	100.00

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Notes annexed to and forming part of the Financial Statement (Refer Schedule 5)

Debentures		As on 31.09.2016		
Sr. No.	Security Description	Face Value (Rs.)	Market Value (Rs.)	% to Asset class
1	10.08% Iotl-Utkal Energy Services 2022 20/02/2022	30000000	33578640	0.33
2	10.08% Iotl-Utkal Energy Services 2022 20/01/2023	50000000	56661950	0.55
3	10.08% Iotl-Utkal Energy Services 2022 20/02/2023	4000000	4539196	0.04
4	10.10% Uti Bank 2017 30.03.2017	6000000	6079992	0.06
5	10.25 % Shriram Transport Finance Ltd 2024 10.10.2024	50000000	54941050	0.54
6	10.40% Reliance Ports & Terminals Ltd. 2021 18.07.2021	15000000	16757700	0.16
7	10.09% Mrf Limited 2021 27.05.2021	50000000	55105800	0.54
8	10.00 % Shriram Transport Finance 2024 13.11.2024	50000000	54216700	0.53
9	11.25% Hdfc - 2018 (04-09-2018)	50000000	53419800	0.52
10	2% Tata Steel Ltd. 2022 23.04.2022	45000000	58735845	0.57
11	6% Zee Entertainment Pref Shares 05/03/2022	33600	3175.2	0.00
12	7.95% Hdfc Bank 2026 21.09.2026 Infra Bond	67000000	682494160	6.67
13	8.25 % Icici Lombard General Insurance Co Ltd 28.07.2026	150000000	154983750	1.51
14	8.32 % Hdfc Ltd 2026 04.05.2026	50000000	52749850	0.52
15	8.32 % Reliance Jio Infocomm Ltd 2021 08.07.2021	220000000	227817480	2.23
16	8.32 % Tata Sons 2023 21/05/2023	50000000	52075050	0.51
17	8.34% L&T Housing Finance Limited 2021 09.09.2021	400000000	409459200	4.00
18	8.35 % Hdfc Ltd 2021 26.04.2021	100000000	103518100	1.01
19	8.40 % Icici Bank 2026 13.05.2026 Infra Bond	300000000	318135300	3.11
20	8.40 % Larsen Toubro Limited 2020 24.09.2020	26000000	26872144	0.26
21	8.45 % Hdfc Ltd 2026 18.05.2026	60000000	63831900	0.62
22	8.50 % Hdfc 2020 31.08.2020	170000000	176150770	1.72
23	8.50% Hdfc Housing Development Finance 2018 15/05/2018	50000000	50850950	0.50
24	8.65 % Lic Housing Finance Ltd 2020 15.09.2020	50000000	52080250	0.51
25	8.75 % Hdfc Ltd 2021 04.03.2021	220000000	230738640	2.26
26	8.85 % Can Fin Homes Ltd 2019 17.05.2019	100000000	103485100	1.01
27	8.85 % Tata Sons 2023 02/05/2023	30000000	32038170	0.31
28	8.90 % Hdfc 2020 18/08/2020	10000000	10488710	0.10
29	8.90% II & Fs Financial Services Ltd 2026 01.08.2026	100000000	103076500	1.01
30	8.92% Tata Capital Housing Finance Ltd 2026 04.08.2026	750000000	757125000	7.40
31	8.95 % Hdfc 2023 21.03.2023	85000000	91115835	0.89
32	8.95% Infotel Broadband (Reliance Jio) 04.10.2020	200000000	210562400	2.06
33	8.95% Reliance Utilities & Power 2023 26/04/2023	247000000	258249862	2.52
34	8.97% Tata Sons Limited 2020 15.07.2010	40000000	41995320	0.41
35	8.99% Fullerton India Credit Co Ltd. 2022 15.07.2022	410000000	419499700	4.10
36	9.00 % Aditya Birla Nuvo Limited 2023 10-05-23	145000000	153494390	1.50

37	9.15% Axis Bank 2022 31.12.2022	490000000	529140220	5.17
38	9.15% Icici Bank 2024 06.08.2024 Infra Bond	180000000	198916740	1.94
39	9.15% Icici Bank 2022 31.12.2022	269000000	290487182	2.84
40	9.15% Larsen & Toubro Limited 05-01-2019	50000000	51835650	0.51
41	9.15 % Sp Jammu Udhampur Highway Ltd 2025 30.06.2025	14000000	15598366	0.15
42	9.15 % Sp Jammu Udhampur Highway Ltd 2025 30.06.2027	100000000	113194800	1.11
43	9.15 % Sp Jammu Udhampur Highway Ltd 2025 30.06.2028	150000000	170962650	1.67
44	9.15 % Sp Jammu Udhampur Highway Ltd 2025 31.12.2028	195000000	222959880	2.18
45	9.18% Hdfc 12/02/2018 2018	30000000	30686400	0.30
46	9.24% Hdfc Limited 2024 24/06/2024	100000000	108160000	1.06
47	9.25% Hdfc Ltd. 2018 11.03.2018	15000000	15374805	0.15
48	9.25% Icici Bank Ltd 2024 04.09.2024 Infra Bond	350000000	389195100	3.80
49	9.25% Lic Housing Finance 2022 12.11.2022	100000000	108355200	1.06
50	9.30% Lic Housing Finance 2022 14.09.2022	150000000	162646350	1.59
51	9.30% Tata Sons 2024 19.06.2024	100000000	110247100	1.08
52	9.34 % Hdfc 2024 28.08.2024	350000000	387411150	3.79
53	9.35% Icici Securities Pd Ltd 2023 30.04.2023	29000000	30477173	0.30
54	9.35% Icici Securities Pd Ltd 2023 14.06.2023	42000000	44166360	0.43
55	9.36% Idfc Ltd. 2024 21.08.2024	50000000	55390150	0.54
56	9.43 % Lic Housing Finance 2022 10/02/2022	100000000	108512300	1.06
57	9.44% Tata Sons 2024 02/06/2024	100000000	111036600	1.09
58	9.50 % Hdfc 2024 13.08.2024	46000000	51317692	0.50
59	9.50 % Hdfc 2017 23/07/2017	40000000	40664960	0.40
60	9.54% Tata Sons Ltd 2022 25.04.2022	30000000	32692080	0.32
61	9.55 % Hdb Financial Services Ltd 2024 13.11.2024	100000000	106766100	1.04
62	9.55% Il & Fs Financial Services 2022 27.11.2022	150000000	158584650	1.55
63	9.60% Hdfc 2017 05.07.2017	63000000	64012788	0.63
64	9.60% Idfc Partly Redemebale 2024 29/04/2024	250000000	262687000	2.57
65	9.68% Idfc 2023 18/12/2023	73000000	76394208	0.75
66	9.70% Hdb Financial Services Ltd 2024 20.06.2024	31000000	33267650	0.33
67	9.70% Lic Housing Finance 2017 11.06.2017	50000000	50784950	0.50
68	9.70% Tata Sons Ltd. 2022 25.07.2022	151000000	166197848	1.62
69	9.71% Tata Sons Limited 2023 13/12/2023	100000000	111961800	1.09
70	8.50% Lic Housing Finance Ltd 2025 04.06.2025	150000000	159297600	1.56
71	8.82 % Rural Electrification Corporation Ltd 2023 12/04/2023	27000000	28781136	0.28
72	8.94% Exim Bank 2022 31.12.2022	65000000	69531085	0.68
73	9.05% Petronet Lng Ltd. 2019 28.10.2019	189000000	195994701	1.92
74	9.39 % Lic Housing Finance 2024 23.08.2024	150000000	166443300	1.63
75	9.70% Pfc 2021 09.06.2021	22000000	23932964	0.23
Total			10,230,995,067	100

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Notes annexed to and forming part of the Financial Statement (Refer Schedule 5)

Bonds		As on 31.09.2016		
Sr. No.	Security Description	Face Value (Rs.)	Market Value (Rs.)	% to Asset class
1	8.37 % Lic Housing Finance 2023 21/05/2023	50000000	52201950	0.25
2	8.43 % Hdfe Ltd 2025 04.03.2025	190000000	200665270	0.96
3	8.45 % Hdfe Ltd 2025 25.02.2025	50000000	52862800	0.25
4	8.45% Icici Bank 2025 31.03.2025 Infra Bond	100000000	105769900	0.51
5	8.45% Kotak Bank 2022 31.03.2022 Infra Bond	250000000	260303000	1.25
6	8.50 % Tata Sons Limited 2025 22.01.2025	150000000	158998050	0.76
7	8.71% Idfe 2024 29.05.2024 Infra Bond	150000000	160230900	0.77
8	8.75 % Idfe Limited 2023 28.07.2023	220000000	234259080	1.12
9	8.85 % Axis Bank 2024 05.12.2024 Infra Bond	450000000	486091800	2.33
10	9.00 % Lic Housing Finance 2023 09/04/2023	33000000	35472063	0.17
11	9.10% I Sec Pd 2025 29.04.2025	100000000	104305900	0.50
12	9.35% Tata Motors Ltd. 2023 10.11.2023	95000000	101069550	0.49
13	9.47% Lic Housing Finance Ltd. 2024 23.08.2024	100000000	111426000	0.53
14	10.63% lotl Utkal 2028 20/10/2028	117841643	134141970.4	0.64
15	7.55% Power Grid Corp Ltd 2031 21.09.2031	250000000	251427000	1.21
16	7.63 % Power Finance Corp 2026 14.08.2026	100000000	100832800	0.48
17	8.02 % Exim 2025 29.10.2025	70000000	72354800	0.35
18	8.05 % Ntpc Ltd 2026 05.05.2026	200000000	207402200	1.00
19	8.06 % Rec 2023 31/05/2023	90000000	92553210	0.44
20	8.10 % Ntpc Limited 2026 27.05.2026	60000000	62433960	0.30
21	8.11 % Exim 2025 03.02.2025	127000000	131633976	0.63
22	8.11 % Exim Bank 2031 11.07.2031	115000000	121754410	0.58
23	8.11 % Rural Electrification Corp 2025 07.10.2025	330000000	343044240	1.65
24	8.13 % Npcil 2027 28.03.2027	70000000	73943100	0.35
25	8.13 % Npcil 2028 28.03.2028	70000000	74187120	0.36
26	8.13 % Npcil 2029 28.03.2029	70000000	74352950	0.36
27	8.13 % Npcil 2030 28.03.2030	70000000	74295340	0.36
28	8.13 % Npcil 2031 28.03.2031	70000000	74476080	0.36
29	8.14 % Npcil 2026 25.03.2026	100000000	105325200	0.51
30	8.14 % Npcil 2027 25.03.2027	115000000	121558335	0.58
31	8.14 % Npcil 2028 25.03.2028	150000000	159081750	0.76

32	8.14 % Npcil 2029 25.03.2029	100000000	106319700	0.51
33	8.14 % Npcil 2030 25.03.2030	190000000	201812870	0.97
34	8.15 % Exim Bank 2025 05.03.2025	200000000	207829000	1.00
35	8.15 % Exim 2030 21.01.2030	350000000	368973850	1.77
36	8.18 % Nabard 2020 10.02.2020	350000000	358352750	1.72
37	8.18 % Ntpc Ltd 2020 31.12.2020	50000000	51360350	0.25
38	8.19 % Ntpc Limited 2025 15.12.2025	74000000	77332886	0.37
39	8.20% Nabard 2020 13.03.2020	50000000	51248450	0.25
40	8.20 % Power Finance Corp 2025 10.03.2025	250000000	260554000	1.25
41	8.20% Power Grid Corp Ltd 2030 23.01.2030	10000000	10583420	0.05
42	8.20% Power Grid Corp Ltd 2025 23.01.2025	50000000	52114300	0.25
43	8.23 % Rec Ltd 2025 23.01.2025	220000000	229668120	1.10
44	8.25 % Exim 2025 28.09.2025	150000000	157313850	0.76
45	8.27 % Rural Electrification Corporation Limited 06.02.2025	250000000	261621000	1.26
46	8.30 % Gail India Limited 2022 23.02.2022	100000000	103457300	0.50
47	8.30 % Gail India Limited 2023 23.02.2023	100000000	103457300	0.50
48	8.30 % Gail India Limited 2024 23.02.2024	255000000	263816115	1.27
49	8.30% Lic Housing Finance Ltd 15.07.2021	550000000	569198850	2.73
50	8.30 % Rec 2025 10.04.2025	270000000	283119030	1.36
51	8.32 % Power Grid Corp 23.12.2025	100000000	105351800	0.51
52	8.35% Petronet Lng Limited 2018 14.06.2018	50000000	50601100	0.24
53	8.3750 % Exim 2025 24.07.2025	120000000	126659400	0.61
54	8.37 % Lic Housing Finance Ltd 2021 10.05.2021	200000000	207242200	0.99
55	8.37% Nabard 2020 22.06.2020	600000000	618313800	2.97
56	8.39% Power Finance Corp Ltd 2025 19.04.2025	134000000	141076004	0.68
57	8.40 % Npcil 2025 28.11.2025	70000000	74816350	0.36
58	8.40 % Npcil 2026 28.11.2026	70000000	75185180	0.36
59	8.40 % Npcil 2027 28.11.2027	70000000	75519710	0.36
60	8.40 % Npcil 2028 28.11.2028	70000000	75831910	0.36
61	8.40 % Npcil 2029 28.11.2029	276000000	300135924	1.44
62	8.40 % Power Grid Corp Ltd 2024 27.05.2024	44000000	46226708	0.22
63	8.40 % Power Grid Ltd 2027 27.05.2027	50000000	53244700	0.26
64	8.40 % Power Grid Corporation 2028 27.05.2028	50000000	53442000	0.26
65	8.40% State Bank Of Hyderabad 2025 30.12.2025	250000000	264765750	1.27
66	8.43% Lic Housing Finance Ltd 10.07.2026	95000000	101021195	0.48
67	8.47% Lic Housing Finance Ltd 15.06.2026	50000000	53282200	0.26
68	8.47% Pnb Housing Finance Ltd. 2021 01.07.2016	220000000	230534920	1.11

69	8.48 % Lic Housing Finance Ltd 2025 29.08.2025	130000000	138167770	0.66
70	8.48 % Pfc 2024 09.12.2024	50000000	52911500	0.25
71	8.49% Ntpc Ltd 2025 25.03.2025	755602500	797662357.6	3.83
72	8.50 % Export Import Bank 2023 26/04/2023	20000000	21003580	0.10
73	8.50 % Export Import 2023 08/07/2023	90000000	94631220	0.45
74	8.50 % Irfc 2023 26.12.2023	8000000	8505408	0.04
75	8.50% Lic Housing Finance 2025 29.08.2025	50000000	53204800	0.26
76	8.50 % Nhpc 2019 14.07.2019	53700000	55203814.8	0.27
77	8.50 % Nhpc 2020 14.07.2020	53700000	55570800.6	0.27
78	8.50 % Nhpc 2021 14.07.2021	77700000	81017246.1	0.39
79	8.50 % Nhpc 2022 14.07.2022	39000000	40775553	0.20
80	8.50 % Nhpc 2023 14.07.2023	27000000	28460700	0.14
81	8.50 % Nhpc 2024 14.07.2024	177000000	187117851	0.90
82	8.50 % Nhpc 2025 14.07.2025	77000000	81854003	0.39
83	8.50 % Nhpc 2026 14.07.2026	37000000	39522031	0.19
84	8.50 % Nhpc 2027 14.07.2027	147000000	157705128	0.76
85	8.50 % Nhpc 2028 14.07.2028	127000000	136799193	0.66
86	8.50 % Nhpc 2029 14.07.2029	77000000	83251861	0.40
87	8.50 % Nhpc 2030 14.07.2030	127000000	137165969	0.66
88	8.52 % Lic Housing Finance Ltd. 2025 03.03.2025	150000000	159237900	0.76
89	8.54 % Nhpc 2026 26.11.2026	46000000	49349444	0.24
90	8.54% Nhpc Limited 2028 26.11.2028	150000000	162286650	0.78
91	8.54 % Nhpc Limited 2025 26.11.2025	129000000	137670864	0.66
92	8.54 % Nhpc Limited 2029 26.11.2029	50000000	54300050	0.26
93	8.54% Nuclear Power Corporation 2023 15/03/2023	100000000	106019800	0.51
94	8.55 % Lic Housing Finance Ltd 2025 14.08.2025	200000000	213390400	1.02
95	8.56 % Nuclear Power Corporation	135000000	143263890	0.69
96	8.57% Pnb Housing Finance Ltd. 2023 26.07.2023	300000000	319227300	1.53
97	8.57 Rec 2024 21.12.2024	350000000	372382500	1.79
98	8.64% Irfc 2021 17.05.2021	5000000	5266990	0.03
99	8.65 % Irfc 2024 15/01/2024	50000000	53594600	0.26
100	8.65 % Power Finance Corporation 2024 28.12.2024	190000000	203030010	0.97
101	8.68 % National Capital Region Planning 2020 04.08.2020	40000000	40451600	0.19
102	8.70% Nhpc Ltd 2017 11.02.2017	10000000	10052420	0.05
103	8.70% Nhpc Ltd 2019 11.02.2019	10000000	10284240	0.05
104	8.70% Nhpc Ltd 2020 11.02.2020	10000000	10388600	0.05
105	8.70% Nhpc Ltd 2021 11.02.2021	10000000	10464870	0.05

106	8.70% Nhpc Ltd 2022 11.02.2022	10000000	10527800	0.05
107	8.70% Nhpc Ltd 2023 11.02.2023	10000000	10587970	0.05
108	8.70% Pfc 2025 14.05.2025	46000000	49393972	0.24
109	8.70 % Power Grid Corporation 2028 15/07/2028	150000000	163870950	0.79
110	8.73% Ntpc 2023 07.03.2023	110000000	116680410	0.56
111	8.75% Irfc 2026 29/11/2026	100000000	109904600	0.53
112	8.75% Rec 2025 12.07.2025	49000000	52848705	0.25
113	8.78 % Nhpc 2023 11/02/2023	100000000	106272600	0.51
114	8.78 % Nhpc 2024 11/02/2024	40000000	42800080	0.21
115	8.80 % Exim Bank 2023 15/03/2023	50000000	53218150	0.26
116	8.80% Fci 2028 22/03/2028	100000000	109813300	0.53
117	8.80 % Ntpc 2023 04.04.2023	50000000	53239500	0.26
118	8.80% Pfc 2025 15.01.2025	52000000	56046536	0.27
119	8.80 % Power Grid Corporation 2023 13/03/2023	40000000	42572840	0.20
120	8.80 % Pgc 2021 29.09.2021	7500000	7915267.5	0.04
121	8.83 % Export Import Bank Of India 2029 03.11.2029	340000000	377251760	1.81
122	8.83 % Irfc 2023 25/03/2023	416000000	443531712	2.13
123	8.83% Lic Housing Finance 2018 04/07/2018	50000000	51191150	0.25
124	8.85% Power Grid Corporation 2021 19.10.2021	50000000	52968250	0.25
125	8.85% Power Grid Corporation 2022 19.10.2022	11250000	11971372.5	0.06
126	8.85% Power Grid Corporation 2023 19.10.2023	26250000	28147770	0.14
127	8.85% Power Grid Corporation 2024 19.10.2024	66250000	71522837.5	0.34
128	8.85% Power Grid Corporation 2025 19.10.2025	50000000	54331800	0.26
129	8.85% Power Grid Corporation 2027 19.10.2027	50000000	55003500	0.26
130	8.87% Exim Bank 2025 13.03.2025	50000000	54151400	0.26
131	8.87% Exim Bank 2029 30.10.2029	100000000	111281200	0.53
132	8.87 % Rural Electrification Ltd 2020	9000000	9400725	0.05
133	8.88 % Exim Bank 18/10/2022	71000000	75652204	0.36
134	8.93% Power Grid Corp Ltd 2024 20.10.2024	50000000	54214650	0.26
135	8.94 % Power Finance Corporation 2028 25/03/2028	162000000	179609562	0.86
136	8.95% Power Finance Corporation 2020 30.03.2020	20000000	20951920	0.10
137	8.97 % Airport Authority Of India 2016 11/10/2016	24000000	24012624	0.12
138	9.34% Rural Electrification Corp Ltd 2024 25.08.2024	110000000	121741950	0.58
139	9.75% Rural Eletrification Corporation Ltd. 2021 11.11.2021	21000000	23036412	0.11
140	9.00 % Pfc 2028 11.03.2028	100000000	111297600	0.53
141	9.02% Rural Electrification Corp 2022 19.11.2022	100000000	107350200	0.52
142	9.05 % Export Import 2022 22/02/2022	55000000	58738460	0.28

143	9.09 % Irfc 2026 31.03.2026	100000000	111729600	0.54
144	9.09 % Irfc 2026 29.03.2026	34000000	37991838	0.18
145	9.14 Export Import2022 01.08.2022	100000000	107528200	0.52
146	9.15% Exim Bank 2021 08.03.2021	50000000	53177100	0.26
147	9.15% Exim 2022 05.09.2022	50000000	53849200	0.26
148	9.17% Ntpc Limited 2024 22.09.2024	90000000	98802540	0.47
149	9.18% Nucler Power Corporation 2025 23/01/2025	48000000	53343744	0.26
150	9.18% Nucler Power Corporation 2026 23/01/2026	98000000	109905530	0.53
151	9.18% Nucler Power Corporation 2027 23/01/2027	48000000	54256560	0.26
152	9.18% Nucler Power Corporation 2028 23/01/2028	48000000	54652272	0.26
153	9.18% Nucler Power Corporation 2029 23/01/2029	48000000	55020288	0.26
154	9.25% Power Grid Corporation 2027 09.03.2027	150000000	168593850	0.81
155	9.25% Power Grid Corporation 2023 26.12.2023	20000000	21898620	0.11
156	9.25% Power Grid Corporation 2025 26.12.2025	25000000	27838000	0.13
157	9.25% Power Grid Corporation 2026 26.12.2026	10000000	11225580	0.05
158	9.29% Lic Housing Finance 2024 05/07/2024	60000000	66132420	0.32
159	9.29% Pfc 2022 21.08.2022	50000000	53087100	0.25
160	9.30% Exim Bank 2022	50000000	53984500	0.26
161	9.30% Powergrid Corp 2029 04.09.2029	300000000	344061600	1.65
162	9.35% Rec 2022 15.06.2022	130000000	140810020	0.68
163	9.57% Export Import 2024 10/01/2024	70000000	77889210	0.37
164	9.57% Irfc 2021 31.05.2021	100000000	109004600	0.52
165	9.95% Fci 2022 07/03/2022	590000000	653599640	3.14
166	9.95 % Irfc 2022 07/06/2022	50000000	55947450	0.27
167	9.95% Sbi 2026 16.03.2026	140000000	153060740	0.73
Total			20,831,473,552	100.00

NATIONAL PENSION SYSTEM TRUST

NPS TRUST - SBI PENSION FUND- SCHEME CORPORATE CG

Notes annexed to and forming part of the Financial Statement (Refer Schedule 5)

Government Securities		As on 31.09.2016		
Sr. No.	Security Description	Face Value (Rs.)	Market Value (Rs.)	% to Asset class
1	7.95% Goi 2032	125000000	134609625	0.37
2	7.28% Gsec 2019 03.06.2019	160000000	16220800	0.04
3	7.59% Goi 2026 11.01.2026	1592500000	1660141438	4.58
4	7.59% Goi 2029 20.03.2029	2134000000	2234084600	6.16
5	7.61% Goi 2030 09.05.2030	2300000000	242673000	0.67
6	7.73 % Govt Sec 2034 19.12.2034	274000000	290823600	0.80
7	7.88 % Govt Sec 2030 19.03.2030	3174700000	3399786230	9.37
8	8.28% Goi 2032 15-02-2032	328600000	362230238.4	1.00
9	8.30% Goi 02/07/2040	584300000	656307379.1	1.81
10	8.33% Goi 2036	904460000	1013084742	2.79
11	8.13% Govt Sec 2045 22.06.2045	1869770000	2086289366	5.75
12	8.15% Goi 2026 24.11.2026	200000000	215000000	0.59
13	8.17 % Govt Securities 2044 01.12.2044	3314730000	3801381045	10.48
14	8.20% Goi 2025	716960000	771676953.3	2.13
15	8.24% Govt Of India 2027 15.02.2027	1125000000	1220512500	3.36
16	8.24 % Goi 2033 10.11.2033	858750000	948918750	2.62
17	8.26% Goi 2027 02.08.2027	6680000	7234440	0.02
18	8.28% Goi 2027 21.09.2027	607930000	662643700	1.83
19	8.30% Goi 2042 31.12.2042	2310460000	2605043650	7.18
20	8.32% Goi 2032 02.08.2032	1830000000	2026542000	5.59
21	8.33 % Gsec 2026 09-07-2026	650000000	708161350	1.95
22	8.40% Goi 2024 28.07.2024	34000000	36669000	0.10
23	8.60% Goi 2028 02.06.2028	1065200000	1186845840	3.27
24	8.83% Goi 2041 12.12.2041	1021590000	1212933807	3.34
25	8.83% Gsc 2023 25/11/2023	378000000	416131506	1.15
26	8.97% Goi 2030 05.12.2030	458050000	529047750	1.46

27	9.20% Goi 2030 30/09/2030	2235400000	2626595000	7.24
28	9.23% Gsc 2043 23/12/2043	1335150000	1654250850	4.56
29	8.17 % Govt Securities 2044 01.12.2044	90000000	100485000	0.28
30	7.86 % Uttar Pradesh Sdl 2026 13.07.2026	46230000	48149978.13	0.13
31	7.86 % West Bengal Sdl 2026 13.07.2026	38580000	40240753.26	0.11
32	8.14% Maharashtra Sdl 2025 27.05.2025	102040000	107278121.4	0.30
33	8.15% Rajasthan Sdl 2021 Spl 23.06.2021	69200000	71312952.8	0.20
34	8.25 % Kerala Sdl 2023 25-04-2023	25980000	27264633.06	0.08
35	8.25% Maharashtra Sdl 2025 10.06.2025	50000000	52922350	0.15
36	8.25 % Tamil Nadu Sdl 2023 25/04/2023	30660000	32171476.68	0.09
37	8.27% Rajasthan Sdl 2023 Spl 23.06.2023	219200000	228448924.8	0.63
38	8.29% Rajasthan Sdl 2024 Spl 23.06.2024	299200000	313261801.6	0.86
39	8.32 % Uttar Pradesh Sdl 2025 Spl 02.06.2025	250000000	263096000	0.73
40	8.33% Rajasthan Sdl 2025 Spl 23.06.2025	319200000	336510216	0.93
41	8.43 % Uttar Pradesh Sdl 2026 Spl 04.10.2026	50000000	53313350	0.15
42	8.50% Bihar Spl Sdl 2025 30.03.2025	55000000	58497010	0.16
43	8.50% J K Spl Sdl 2024 30.03.2024	150000000	158835000	0.44
44	8.50% Punjab Spl Sdl 2024 30.03.2024	100000000	105863700	0.29
45	8.50% Punjab Spl Sdl 2025 30.03.2025	100000000	106326000	0.29
46	8.56 % Tamil Nadu Sdl 2023 21-01-2023	5890000	6258767.01	0.02
47	8.60% Bihar Sdl 2026 09.03.2026	50000000	54195050	0.15
48	8.62% J K Spl Sdl 2030 30.03.2030	100000000	109425500	0.30
49	8.65% Jharkhand Spl Sdl 2028 30.03.2028	50000000	54417300	0.15
50	8.65% J K Spl Sdl 2028 30.03.2028	100000000	108834600	0.30
51	8.65% Karnataka Sdl 2023 20.03.2023	39500000	42193623.5	0.12
52	8.72% Punjab Spl Sdl 2031 30.03.2031	30000000	33172980	0.09
53	8.83% Maharstra Sdl 2024 11/06/2024	43900000	47735762.5	0.13
54	8.97% Karnataka Sdl 2024 23/07/2024	37090000	40683093.75	0.11
55	8.99% Kerala Sdl 2024 25/06/2024	50000000	54789000	0.15
56	9.36% Maharastra Sdl 2023 06/11/2023	50000000	55639150	0.15
57	9.39 % Bihar Sdl 2023 09/10/2023	45000000	50008860	0.14
58	9.39% Karnataka Sdl 2023 23/10/2023	50000000	55645750	0.15
59	9.39% Karnataka 2023 04.12.2023	50000000	55710200	0.15

60	9.41% Karnataka Sdl 2024 30.01.2024	50000000	55847600	0.15
61	9.49 % Kerela Sdl 2023 01/08/2023	20000000	22327520	0.06
62	9.55 % Andhra Pradesh Sdl 2023 11/09/2023	25000000	28011550	0.08
63	9.60% Chattrishgar 2024 30.01.2024	20000000	22523060	0.06
64	9.69% Jharkhand Sdl 2024 12/03/2024	30000000	33967830	0.09
65	9.70% Uttarakhand 2024 12/03/2024	36240000	41084164.56	0.11
66	9.71 % Andhra Pradesh 2023 14/08/2013	30000000	33836760	0.09
67	9.71% Andhra Pradesh Sdl 2024 12/03/2024	43000000	48804140	0.13
68	9.75% Kerala 2024 26/02/2024	48180000	54709690.86	0.15
69	9.77% Goa Sdl 2024 26/02/2024	50000000	56897150	0.16
70	9.80% Hariyana Sdl 2024 26/02/2024	52000000	59245004	0.16
71	9.80 % Tamil Nadu 2023 25/09/2023	50000000	56739550	0.16
72	9.84% Bihar Sdl 2024 26/02/2024	42490000	48440766.99	0.13
73	9.84% Uttarakhand Sdl 2024 26/02/2024	50000000	57044650	0.16
74	9.89% Haryana 2023 14/08/2023	50000000	56770900	0.16
Total			36,274,776,400	100