Chartered Accountants

Narain Chambers, 5th Floor, M. G. Road, Vile Parle (E), Mumbai · 400 057. Tel.: +91-22-6250 7600

Mistry Bhavan, 3rd Floor Dinshaw Vachha Road, Churchgate, Mumbai - 400 020. Tel.: +91-22-6623 0600 / 2202 8843

INDEPENDENT AUDITORS' REPORT

To,

()

The Trustees,

National Pension System Trust

Report on Financial Statements

We have audited the accompanying financial statements of NPS Trust A/c SBI Pension Fund Scheme G Tier I under the National Pension System Trust (NPS Trust) managed by SBI Pension Funds Pvt. Ltd. (SBIPFM) which comprise of the Balance Sheet as at 31st March, 2018, and Revenue Account for the period 1st April, 2017 to 31st March, 2018 and a summary of significant accounting policies and other explanatory information.

Management's Responsibility for the Financial Statements

Management of the PFM, in accordance with the Pension Fund Regulatory and Development Authority (Pension Fund) Regulations, 2015 (as amended), Pension Fund Regulatory and Development Authority (PFRDA) Guidelines and the Investment Management Agreement (IMA) executed with the NPS Trust, is responsible for the preparation of these financial statements that give a true and fair view of the financial position and financial performance of the Scheme in accordance with the accounting standards referred to in Section 133 of the Companies Act, 2013, read with Rule 7 of the Companies (Accounts) Rules, 2014 (as amended) to the extent made applicable by PFRDA to Scheme. This responsibility includes design, implementation and maintenance of adequate internal controls, relevant to the preparation and presentation of the financial statements that give a true and fair view and are free from material misstatement, whether due to fraud or error. These financial statements are also approved by the NPS Trust on the recommendation of the Board of Directors of the SBIPFM.

Auditor's Responsibility

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Our responsibility is to express an opinion on these financial statements based on our audit.

We conducted our audit in accordance with the Standards on Auditing issued by the Institute of Chartered Accountants of India. Those Standards require that we comply with ethical requirements and plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and the disclosures in the financial statements. The procedures selected depend on the auditor's judgement, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal financial controls relevant to the PFM's preparation of the financial statements that give a true and fair view in order to design audit procedures that are appropriate in the circumstances.

An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of the accounting estimates made by the management as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the financial statements.

Opinion

In our opinion and to the best of our information and according to the explanations given to us, the financial statements give the information required by Schedule VII of PFRDA (Pension Fund) Regulations, 2015 (as amended) and give a true and fair view in conformity with the accounting principles generally accepted in India:

- a) in the case of the Balance Sheet, of the state of affairs of the Scheme as at 31st March, 2018;
- b) in the case of the Revenue Account, of the surplus of the Scheme for the year ended on that date;

Emphasis of Matter

Without modifying our opinion, we invite attention to the following:

Rs. 22,08,64,130.09 is lying with Trustee Bank as on 31st March 2018 (Previous Year: 8,33,34,291.52) the units in respect of which have been allotted in the next financial year on receipt of funds by the PFM. Accordingly, the subscription received pending allotment as well as balances with bank are understated by the said amount.



Report on Other Legal and Regulatory Requirements

As required by the Schedule VII of PFRDA (Pension Fund) Regulation, 2015 (as amended), we report that:

- a) We have obtained all information and explanations which to the best of our knowledge and belief were necessary for the purpose of the audit.
- b) The Balance Sheet and Revenue account of the Scheme are in agreement with the books of account of the Scheme.
- c) In our opinion, proper books of account of the Scheme, as required by the PFRDA have been maintained by SBIPFM so far as appears from our examination of those books.
- d) All transaction expenses in excess of the limits (if any) contractually agreed to/approved by the Authority are borne by the Pension Fund and are not charged to the NAV of the Scheme.
- e) In our opinion the Balance Sheet and Revenue Account of the Scheme dealt with by this report comply with the Accounting Standards notified under the Companies Act, 2013 read with Rule 7 of the companies (Accounts) Rules, 2014 (as amended) to the extent made applicable by PFRDA (Pension Fund) Regulations, 2015 (as amended).

We further certify that:

- a) Investments have been valued in accordance with the guidelines issued by PFRDA read with note no 1.5.6
- b) Transaction and claims/fee raised by different entities are in accordance with the prescribed fee.

CNK & Associates LLP

Chartered Accountants

Firm Registration No.:101961W/W-100036

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Hiren Shah

Partner

Membership No.: 100052

Place: Mumbai

Date 2 8 JUN 2018

NATIONAL PENSION SYSTEM TRUST

NPS TRUST - A/C SBI PENSION FUND SCHEME - G TIER I

BALANCE SHEET AS AT MARCH 31, 2018

| *** PRODUCTION OF THE PROPERTY | Schedules | As at March 31, 2018 | As at March 31, 2017 |
|--|--|--|--|
| Liabilities | 979################################### | 30000000000000000000000000000000000000 | достиму у у простоя на зарожну и розиция на поста на |
| Unit Capital | 2 | 8,43,80,05,809 | 5,86,31,36,178 |
| Reserves and Surplus | . 3 | 10,68,66,75,787 | 6,77,03,75,716 |
| Current Liabilities and Provisions | 4 | 3,37,27,974 | 84,59,424 |
| | Total | 19,15,84,09,570 | 12,64,19,71,318 |
| <i>Assets</i> | | | |
| ○ Investments | 5 | 18,54,27,14,185 | 11,94,06,14,830 |
| Deposits | 6 | ~ | ~ |
| Other Current Assets | 7 | 61,56,95,385 | 70,13,56,488 |
| | Total | 19,15,84,09,570 | 12,64,19,71,318 |
| (a) Net assets as per Balance Sheets (b) Number of units outstanding | | 19,12,46,81,596 84,38,00,581 | 12,63,35,11,894 58,63,13,618 |
| Significant Accounting Policies and Notes to Accounts | 1& 11 | | |

his is the Balance Sheet referred to in our report of even date.

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New Delhi

Or CNK & ASSOCIATES LLP

Charter ad-Accountants

Firmy Registration No:101961W/W-100036

Hiren Shah

Partner

/lembership No.: 100052 .

Place: Mumbai Date: 28 JUN 2018

or and on Behalf of NPS Trust

For SBI PENSION FUNDS PVT. LTD.

Kumar Sharadindu

MD & CEO

Mayur Kisnadwala Director

Place: Mumbai

Date 2 0 APR 2018

Munish Malik

(Chief Executive Officer)

Ashvin Parekh

Chairman, NPS Trust Board

Place: Mumbai

Ďate:

2 8 JUN 2018

NATIONAL PENSION SYSTEM TRUST NPS TRUST - A/C SBI PENSION FUND SCHEME – G TIER I REVENUE ACCOUNT FOR THE YEAR ENDED MARCH 31, 2018

| Particulars | Schedules | Year ended March 31, 2018 | Year ended March 31, 2017 |
|---|--------------|--|------------------------------|
| Income | 0.000 | A CONTRACTOR OF THE PARTY OF TH | |
| Dividend | | - | |
| Interest | 8 | 1,15,12,88,531 | 73,53,03,799 |
| Profit on sale/redemption of investments | 9 | 2,79,17,284 | 1,80,36,55 |
| Profit on inter-scheme transfer/ sale of investments | | _ | |
| Unrealized gain on appreciation in investments | | • | 30,19,34,63 |
| Other income | | - | |
| Fotal Income (A) | | 1,17,92,05,815 | 1,05,52,74,982 |
| Expenses and Losses | | | |
| Unrealized losses in value of investments | | 38,83,39,179 | |
| Loss on sale/redemption of investments | 10 | 2,88,78,115 | 18,62,00 |
| Loss on inter-scheme transfer/ sale of investments | 4.0 | ت. در رهای رشد | 10,02,00 |
| Management fees (Including service Tax/GST) | | 18,15,220 | 11,35,08 |
| NPS Trust fees | | 15,46,865 | 9,87,59 |
| Custodian fees (including service Tax/GST) | | 6,56,399 | 3,84,23 |
| Depository and settlement charges | | 90,144 | 1,19,95 |
| CRA Fees | | 1,31,91,223 | 97,63,98 |
| Less: Amount recoverable on sale of units on account of CRA Charges | | (1,31,91,223) | (97,63,986 |
| Provision for Non Performing Assets | | fin has in har and an ance of | (31,703,301 |
| Other Expenses | | * | •• |
| Fotal Expenditure (B) | === | 42,13,25,922 | 44,88,871 |
| Surplus/(Deficit) for the year (A-B) | | 75 70 70 000 | 4 00 07 00 44 |
| ess: Amount transferred to /(From)Unrealised appreciation | | 75,78,79,893 | 1,05,07,86,11: |
| account | | (20 m2 20 4 MA) | 00 40 04 66 |
| ess: Amount transferred to General Reserve | | (38,83,39,179) | 30,19,34,631 |
| Amount carried forward to Balance Sheet | àrrys | 1,14,62,19,072 | 74,88,51,480 |
| and the ward to bottome differ | ALF) Antu | | |
| Significant Association Definition | | | |
| Significant Accounting Policles and Notes to Accounts | 1& 11 | | |
| | | | |

This is the Revenue Account referred to in our report of even date.

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नई दिल्ली New Delhi

For CNK & ASSOCIATES LLP

Chartered Accountants

Figh Registration No:101961W/W-100036

Hiren Shab Partner

Membership No.: 100052

Place: Mumbai

Date: 2 8 JUN 2018

For SBI PENSION FUNDS PVT. LTD.

Kumar Sharadindu MD & CEO Mayur Kisnadwala Director

Place: Mumbal

Date: 2 0 APR 2018

For and on Behalf of NPS Trust

Ashvin Parekh

🔍 (Chairman, NPS Trust Board)

Place: Mumbai Date:

2 8 JUN 2018

Munish Malik

(Chief Executive Officer)



Note 1 Summary of significant accounting policies and other explanatory information for the year ended March 31, 2018

A. Background and Introduction:

1.1 Background:

National Pension System Trust (NPS) has been established by Pension Fund Regulatory and Development Authority (PFRDA) as a Trust in accordance with the Indian Trusts Act, 1882 and is sponsored by Government of India. SBI Pension Fund Private Ltd (SBIPF), a Company incorporated under the Companies Act, 1956 (as amended thereon) has been appointed as the Fund Manager of the NPS vide PFRDA Pension Fund Regulation 2015.

The key features of the Schemes presented in these financial statements are as under:-

| Type and Scheme Name | Investment Criteria & Objective |
|---|--|
| NPS Trust A/c SBI Pension Fund Scheme G - Tier I | This asset class will be invested in long term Government of India Bonds/ State Government Bonds and Liquid Funds to the limit of 5% of scheme corpus. Contributions of Fund by investor for retirement are non-withdrawable. The investment objective is to optimize the returns. |

1.2 Central Recordkeeping Agency:

National Securities Depository Limited (NSDL) and Karvy Computershare Private Limited (Karvy) have been appointed as Central Recordkeeping Agency (CRA) for NPS Schemes who maintains the accounts of individual subscribers and CRA collects the necessary charges from these individual subscribers.

CRA's responsibilities includes:

- a. Recordkeeping, Administration and Customer service functions for NPS subscribers,
- b. Providing Unique Permanent Retirement Account Number (PRAN) to each subscriber,
- c. Maintaining database of all PRANs issued and recording transactions relating to each subscriber's PRAN,
- d. PRAN Transaction Statement,
- e. An operational interface between PFRDA and other NPS intermediaries such as Pension Funds, Annuity Service Providers, Trustee Bank etc.

CRA is responsible to resolve all queries pertaining to investors. CRA informs about the subscription and redemption to Pension Fund Managers (PFM) and also instruct Trustee Bank to credit PFM's pool account maintained with them.

NPS Trust has designated Stock Holding Corporation of India Ltd. (SHCIL) as the custodian, who is responsible for safe custody of securities and settlement of trades. Further, SHCIL has also been designated as valuation service provider, who is responsible for providing rates for valuation, which is used by PFM for valuation of investments.

The trustee bank provides subscription funds on a consolidated basis for all the schemes managed by PFM and credits the same to a schemes account, wherefrom the funds are transferred by the PFM to the respective schemes. The PFM record receipt of funds in the respective schemes only.

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B. Significant Accounting Policies:

1.5.1 Basis of Preparation of Financial statements:

The financial statements have been prepared to comply, in all material respects, with the generally accepted accounting policies in India. These financial statements have been prepared under the historical cost convention (as modified for investments, which are marked to market) on an accrual basis, except as otherwise stated. The significant accounting policies are in accordance with the accounting policies generally accepted in India.

The Financial Statements of the scheme have been prepared in accordance with Schedule VII of PFRDA Pension Fund Regulation 2015.

1.5.2 Use of Estimates:

The preparation of Financial Statements requires the Management to make estimates and assumptions considered in the reported amounts of assets and liabilities as of the date of financial statements and the reported income and expenses during the reporting period. Management believes that the estimates used in preparation of the financial statements are prudent and reasonable. Future results could differ from those estimates and are given effect to in the year in which those are crystallized.

1.5.3 Accounting of Unit Capital:

Units are created and redeemed based on the intimation provided by Central Record Keeping Agency (CRA) which is net of charges as provided in the National Pension System offer document and the Investment Management Agreement. All the units are recorded at face value of Rs. 10/- each.

1.5.4 Unit Premium Reserve:

When units are issued or redeemed the net premium or discount to the face value is transferred to the Unit Premium Reserve.

1.5.5 Investments:

- (i) The investments are undertaken as per the guidelines specified in the InvestmentManagement agreement with respect to the individual schemes.
- (ii) Purchase and sale of investments are recorded as on the trade date at cost and sale price respectively.
- (iii) Rights/bonus entitlements if any are accounted on ex-right/ex-bonus bonus date of the principal stock exchange.
- (iv) The holding cost of investments is determined by the weighted average cost method and the cost does not include brokerage and other transaction charges.





(v) Valuation of Investments

- The investments under the schemes are marked to market and carry investments in the financial statements at market value. Unrealised Gain / Loss, if any arising out of appreciation / depreciation in value of investments is transferred to Revenue Account.
- As per the directives issued by the PFRDA the valuation of investments is carried out by the Stock Holding Corporation of India Limited (SHCIL) as centralized valuation provider appointed by NPS and provided to SBIPF on a daily basis. Any deviations from the guidelines issued by PFRDA are mentioned in point '1.5.6'.

a) Equity

- Equity traded on valuation day (Actively Traded equity): Where a security is traded on any stock exchange on a particular valuation day, the last quoted closing price at which it was traded on the selected stock exchange, as the case may be, may be used (Closing prices from BSE/NSE for the day).
- Equity not traded on valuation day (Thinly traded equity): When a security is not traded on any stock exchange on a particular valuation day, the last quoted closing price at which it was traded on the selected stock exchange, as the case may be, on the earliest previous day may be used provided such date is not more than thirty days prior to valuation date.

b) Debt Securities other than Government Securities

- Debt securities other than Government securities with a residual maturity over 60 days are valued at weighted average traded priceon that day. When such securities are not traded on a particular day, they are valued on a yield to maturity basis, by using spreads over risk free benchmark yield obtained from agencies entrusted for the said purpose, by association of mutual fund in India (AMFI) to arrive at the yield for pricing the security.
- Debt securities other than Government securities with a residual maturity upto 60 days are valued at weighted average traded price on that day. When such securities are not traded on a particular day, they are valued at last valuation price plus the difference between the redemption value and last valuation price, spread uniformly over the remaining maturity period of the instrument. In case of floating rate securities with floors and caps on coupon rate and residual maturity of upto 60 days, then those shall be valued on amortisation basis, taking the coupon rate as floor.

c) Government Securities

- 1 Central Government securities are valued at the aggregated prices received from independent valuation agencies.
- 2 State Government securities with a residual maturity over 91 days are valued at the aggregated prices received from independent valuation agencies. State Government securities with a residual maturity upto 91 days are valued at last valuation price plus the difference between the redemption value and last valuation price, spread uniformly over the remaining maturity period of the instrument.

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d) Mutual Fund Units

Mutual Fund Units are valued based on the net assets values of the preceding day of the valuation date.

1.5.6 The valuation Policy of the Scheme, as advised by SHCIL, is at variance with PFRDA guidelines. The details of the variation are as under:

| PF | RDA Guidelines: | Valuation Policy: |
|----|---|--|
| | Securities traded at a stock exchange: Debt securities (other than government securities) are valued at the last quoted closing price on the Principal exchange on which the security is traded. | Debt securities (other than government securities) are valued at the NSE weighted average traded price on that day. |
| 2. | Securities not traded at a stock exchange: When a debt security (Other than government Security) is not traded on any stock exchange on a particular valuation date, the value at which was traded on any other stock exchange on the earliest previous day is used, provided that such day is not more than 15 days. | a. With residual maturity over 60 days are valued on a yield to maturity basis, based on average of spreads provided by CRISIL and ICRA. b. With residual maturity up to 60 days are valued at last traded price plus the difference between the redemption value and last traded price, spread uniformly over remaining maturity period of the instrument. |
| 3. | Valuation of G-sec at YTM based on prevailing market prices. | Government securities are valued at average price provided by SHCIL (CRISIL and ICRA). |

1.5.7 Non Performing Investments:

Investments are classified as non-performing based on PFRDA (Identification, Income Recognition and provisioning of NPA) Guidance Note 2013. An investment is regarded as non-performing ifinterest/principal or both amounts have not been received or remained outstanding for one quarter from the day such income/instruments has fallen due.

Provision are made for Non-performing investments as per the extant guidelines prescribed by PFRDA as shown below:

| Period due from the date of classification of assets as NPS | % Provision on Book Value |
|--|------------------------------|
| 3 Months | 50% |
| 6 Months | 75% |
| 9 Months | 100% |







1.5.8 Income Recognition:

- a) Profit / loss on Sale of equity shares / mutual fund units are the difference between the Sale consideration net of expenses and the weighted average book cost.
- b) Realised gain / loss on debt securities is the difference between the Sale consideration net of expenses and the weighted average amortised cost as on the date of Sale.
- c) Interest income is accounted on accrual basis.
- d) Other income of a miscellaneous nature is accounted for as and when realised.
- e) Dividend is accounted on accrual basis and recognised on the date the share is quoted on ex-dividend basis.
- f) Income on non-performing assets (NPA) is recognized on receipt basis.

1.5.9 Income Taxes:

No provision for income tax has been made since the income of the Schemes is exempt under Section 10(44) of the Income Tax Act, 1961.

1.5.10 Fees

a) Investment Management Fees:

The Schemes have paid/provided for Investment Management Fees to the PFM for managing the Scheme and the same are recognized on an accrual basis in accordance with the terms as specified in the IMA.

b) NPS Trust Fees

The Schemes have paid/provided for NPS Trust Fees to the PFM and the same are recognized on an accrual basis in accordance with the terms as specified in the IMA.

1.5.11 Custodian Fees and Depository & Settlement Charges:

Custodian Fees and Depository & Settlement charges are charged by Stock Holding Corporation of India Ltd (SHCIL, Custodian) in accordance with the terms specified in the IMA. The PFRDA (Preparation of Financial Statements and Auditors Report of schemes under National Pension System) PFRDA Pension Fund Regulation 2015specify that the custodian charges should be accrued on a day to day basis.

1.5.12 Computation of Net Asset Value:

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The NAV of the Scheme is computed by dividing Net Assets by number of units under the Scheme. Net assets are derived by deducting Gross Liabilities, Investment Management Fees and Custodian Charges as per IMA from Gross Assets.

New Delhi

1.5.13 The net unrealized gain or loss in the value of investments is determined separately for each category of investment. The net change in unrealized gain or loss between two balance sheet dates is recognized in the revenue account. Later, the change in unrealized gain (net) in the value of investment is transferred from/to unrealized appreciation reserve through appropriation account.

NATIONAL PENSION SYSTEM TRUST NPS TRUST - A/C SBI PENSION FUND SCHEME - G TIER I NOTES ANNEXED TO AND FORMING PART OF THE BALANCE SHEET AS AT MARCH 31, 2018

As at March 31, 2018

As at March 31, 2017

| wordering 2 - white Capital | • | |
|---|-----------------------------------|--|
| | | |
| Jutstanding at the beginning of the year | 5,86,31,36,178 | 4,03,44,25,239 |
| Add: Units issued during the year | 3,05,03,51,282 | 2,06,63,83,172 |
| Less: Units redeemed during the year | 47,54,81,651 | 23,76,72,233 |
| Outstanding at the end of the year | 8,43,80,05,809 | 5,86,31,36,178 |
| (Face Value of Rs.10/- each unit, fully paid up) | | |
| atstanding units at the beginning of the year | | |
| Add :Units issued during the year | 58,63,13,617.80 | 40,34,42,523.90 |
| ss: Units redeemed during the year | 30,50,35,128.16 4,75,48,165.12 | 20,66,38,317.24 |
| Outstanding Units at the end of the year | 4,75,46,165.12 84,38,00,580.94 | 2,37,67,223.34 |
| | 64,56,00,580.94 | 58,63,13,617.80 |
| * Initial Capital represent capital on the date of commencmen | t of scheme | |
| Schedule 3 - Reserves and Surplus | As at March 31, 2018 | As at March 31, 2017 |
| | | |
| Reserves and Surplus | | |
| | | |
| Unit Premium Reserve | | |
| ening Balance | ል ባድ ጎኝ ጎግ ሲኖድ | 2 22 22 42 640 |
| Add: Premium on Units Issued | 4,25,33,23,955 | 2,23,06,19,848 |
| s: Premium on Units redeemed | 3,74,32,59,933 | 2,27,97,87,842 |
| Add: Transfer from General Reserve | 58,48,39,755 | 25,70,83,735 |
| Sing Balance | | Company of the form was worthought of the control of the control of the company of the control o |
| Anna management | 7,41,17,44,133 | 4,25,33,23,955 |
| GCral Reserve | • | |
| Opening Balance | 1.00.00.00.017 | 4 54 66 10% (46%) |
| l: Transfer from Revenue Account | 1,96,09,29,017 | 1,21,20,77,537 |
| Less: Transfer to Unit Premium Reserve | 1,14,62,19,072 | 74,88,51,480 |
| sing Balance | 3,10,71,48,089 | 1,96,09,29,017 |
| | 3,10,71,40,003 | 1,90,09,29,01/ |
| Ur alised Appreciation/(Depreciation) Account | | |
| Opening Balance | 55,61,22,744 | 25,41,88,113 |
| Ad djustment for Previous years unrealised | JJ,U1,22,144 | 42,41,00,113 |
| appreciation reserve | • | |
| A /Less: Transferred from/(to) Revenue Account | (38,83,39,179) | 20 40 24 624 |
| Closing Balance | 16,77,83,565 | 30,19,34,631 |
| | 10,77,00,505 | 55,61,22,744 |
| Total | 40 CO CC 98 90- | / 1910 A.A. 1614 A.A. |
| I Oldi | 10,68,66,75,787 | 6,77,03,75,716 |
| | • | |



Schedule 2 - Unit Capital





| Schedule 4 - Current Liabilities and Provisions | As at March 31, 2018 | As at March 31, 2017 |
|--|--|--|
| Current Liabilities | enterente tatul di diduksi ini persona ne anadali di perpenjang anada berga da mpaka persona ne anada salah di Persona tatul di diduksi ini persona ne anada di diduksi perpenjang anada berga da mpaka persona ne anada salah | |
| Sundry Creditors for expenses | | |
| NPS Charges Payable | 4 24 004 | A A * ma. |
| Management Fee Payable | 4,31,084 4,81,269 | 2,84,58! 2,98,91: |
| Custodial Charges Payable | 5,53,428 | 3,12,08 |
| Depository and settlement charges payble | 1,23,366 | 1,08,56 |
| ook Overdraft Redemption Payable | ** | , , |
| ODS Payable | 3,21,38,827 | 73,91,039 |
| Contract for Purchase of Investments | • | 64,240 |
| mount Payable to Other Schemes | - | |
| Provision for Interest Overdue | | |
| ovision for upgraded Assets | | |
| Interest received in Advance | *************************************** | |
| Total | 3,37,27,974 | 84,59,424 |
| | | |
| | | |
| Schedule 5 - Investments | As at March 31, 2018 | As at March 31, 2017 |
| Ir stments (Long Term and Short Term) | | |
| | | |
| Tehentures and Ronde Hetod/Augisting History | • | |
| Debentures and Bonds Listed/Awaiting Listing | ** | |
| ntral and State Government Securities (including treasury bills) | 18,54,27,14,185 | |
| (immercial Paper | maya chace ha the and | 11,94,06,14,830 |
| Alternative Investment Funds* | | - |
| Figel III Tier I bonds | • | • |
| Others - Mutual Fund Units | • | • |
| () | · • • • • • • • • • • • • • • • • • • • | - |
| Total | 18,54,27,14,185 | 11 04 05 44 500 |
| *(Cregory I and Category II Only)/REITs/INVITs/Asset | 10,54,27,14,105 | 11,94,06,14,830 |
| Schedule 6 - Deposits | As at March 31, 2018 | As at March 31, 2017 |
| | | |
| Deposits | | |
| K _{CC} | 4) | |
| | State of the state | |
| | | |
| Schedule 7 - Other Current Assets | As at March 31, 2018 | As at March 31, 2017 |
| Other Current Assets | y de partir de la marca con especia (C.C.C.C.C.C.C.C.C.C.C.C.C.C.C.C.C.C.C. | (Mentional Contraction of the Co |
| Polymorphy its land | | |
| Balances with bank in a current account | 2,01,79,217 | 1,52,598 |
| Cotracts for sale of investments | 4 | ~ |
| Interest Receivable on Non-Performing Investments | _ | |
| Lace Provide a for laborate at the contract | | * |
| Less: Provision for Interest on Non-Performing | ū | |
| Outstanding and accrued income | | ~ |
| Dic.Jend Receivable | 30,19,16,168 | 18,43,03,890 |
| Brokerage receivable from PFM | - | ~ |
| Application money pending allotment | 20 36 NO 000 | £1 £0 00 000 |
| Sundry Debtors | 29,36,00,000 | 51,69,00,000 |
| Redeption receivable on Non performing | ~ | • |
| Investment | | 30. |
| Less:ovision for Non Performing Investment | | To all |
| (o MUMBAI) | 61,56,95,385 | 70,13,56,488 |
| | And the state of t | I * I Now Coloi |
| Soriered Account | | Tell Tell Tell Tell Tell Tell Tell Tell |
| | | 1970 - C. |



NATIONAL PENSION SYSTEM TRUST NPS TRUST - A/C SBI PENSION FUND SCHEME - G TIER I

Notes annexed to and forming part of the Financial Statements

| Schedule 8 - Interest Income | For the year ended March 31, 2018 | For the year ended March 31, 2017 |
|--|--|--|
| Bank Interest | A PARTICIPATION OF THE PROPERTY OF THE PROPERT | не от постания на применения на применения на применения на применения на применения на применения на применен На применения на применени |
| Interest Income - Government Securities | 1,15,12,88,531 | 10 |
| | 1,15,12,88,531 | 73,53,03,789 73,53,03,799 |
| | | |
| Schedule 9 - Realised Gains on Sale of Investments | For the year ended March 31, 2018 | For the year ended March 31, 2017 |
| Profit on Sale of Government Securities | 1,31,03,538 | 1 40 75 705 |
| Profit on Sale of Mutual Fund Scheme Units | 1,48,13,746 | 1,48,35,705 32,00,847 |
| | 2,79,17,284 | 1,80,36,552 |
| | | alan jumpan Capatan da la dan da |
| Schedule 10 - Realised Losses on sale/ redemption of investment | For the year ended March 31, 2018 | For the year ended March 31, 2017 |
| oss on Sale of Government Securities | 2,88,78,115 | 18,62,000 |
| | 2,88,78,115 | 18,62,000 |
| New York Control of the Control of t | | ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~ |



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NATIONAL PENSION SYSTEM TRUST NPS TRUST A/c - SBI PENSION FUND - SCHEME G - Tier I Notes annexed to and forming part of the Financial Statements (Refer Schedule 5)

| | | A5 | As on 31.03.2018 | | As | As on 31.63.2017 | |
|---|---|-------------------------|------------------|------------|------------------|------------------|------------|
| ••••••••••••••••••••••••••••••••••••••• | | | | % to Asset | | | % to Asset |
| Sr. No. | Security Description | Face Value (Rs.) | Mkt. Value (Rs.) | Class | Face Value (Rs.) | Mkt. Value (Rs.) | Class |
| T | 10.18% Gol 2026 11.09.2026 | 2,90,000 | 3,33,601 | 0.00 | 2,90,000 | 3,48,469 | 0.00 |
| 2 | 6,90% Oil Bond 2026 | 8,70,000 | 8,22,187 | 00:0 | 8,70,000 | 8,40,942 | 0.01 |
| m | 7,00 % Fert Bond 2022 10/12/2022 | 6,50,000 | 6,31,939 | 0.00 | 000'05'9 | 6,37,750 | 0.01 |
| 4 | 7,28% Gsec 2019 03.06.2019 | 40,00,000 | 40,31,200 | 0.02 | 40,00,000 | 40,65,200 | 0.03 |
| 2 | 7,59 Govt Of India 2016 12-04-2016 | 1 | | 00.00 | 1 | , | 0.00 |
| 9 | 7,95 % Fert Bond2026 18/02/2026 | 000'00'9 | 6,03,063 | 0.00 | 000'00'9 | 6,17,777 | 0.03 |
| 7 | 8.28% Goi 2032 15-02-2032 | 50,56,80,000 | 53,05,80,695 | 2.86 | 30,56,80,000 | 32,89,18,405 | 2.75 |
| 8 | 8.30% Goi 02/07/2040 | 20,00,00,000 | 21,17,62,800 | 1.14 | 20,00,00,000 | 21,69,87,600 | 1.82 |
| on on | 8.33% Goi 2036 | 31,68,30,000 | 33,69,18,606 | 1.82 | 31,68,30,000 | 34,53,44,700 | 2.89 |
| 107 | 8.12 % Goi 2020 10/12/2020 | 000'00'S | 5,13,700 | 0.00 | 5,00,000 | 5,23,300 | 0.00 |
| - | 8.20% Goi 2025 | 57,62,50,000 | 59,63,77,260 | 3.22 | 27,27,50,000 | 29,00,42,350 | 2.43 |
| 12 | 8.20% Gsc Oil Bond 2024 15.09.2024 | 14,50,00,000 | 14,76,87,575 | 08.0 | 14,50,00,000 | 15,13,15,185 | 1.27 |
| E | 8,24% Govt Of India 2027 15.02.2027 | 10,77,40,000 | 11,14,56,815 | 0.60 | 5,97,40,000 | 6,39,38,827 | 0.54 |
| 14 | 8.24% Gsec 2018 22.04.2018 | * | , | 0.00 | 4,79,60,000 | 4,88,95,172 | 0.41 |
| 15 | 8.26% Goi 2027 02.08.2027 | 1,11,10,000 | 1,15,21,981 | 0.06 | 1,11,10,000 | 1,18,96,688 | 0.10 |
| 16 | 8.28% Goi 2027 21.09.2027 | 30,23,20,000 | 31,38,43,834 | 1.69 | 16,78,20,000 | 18,03,22,590 | 1.51 |
| 17 | 8.30% Goi 2042 31,12.2042 | 69,26,80,000 | 73,58,00,023 | 3.97 | 69,26,80,000 | 75,47,01,875 | 6.32 |
| 18 | 8.32% Gol 2032 02.08.2032 | 51,00,00,00 | 53,63,60,370 | 2.89 | 48,51,90,000 | 52,51,81,301 | 4.40 |
| 19 | 8,33 % Gsec 2026 09-07-2026 | 74,68,70,000 | 77,82,38,540 | 4.20 | 35,03,70,000 | 37,66,47,400 | 3.15 |
| 20 | 8.83% Gol 2041 12.12.2041 | 19,63,60,000 | 21,99,23,200 | 1.19 | 19,63,60,000 | 22,43,41,300 | 1.88 |
| 23 | 100 | 12,44,40,000 | 13,23,11,079 | 0.71 | 12,44,40,000 | 13,64,48,460 | 1.14 |
| 22 | 8.97% Goi 2030 05.12.2030 | 27,45,40,000 | 30,22,87,483 | 1.63 | 10,75,40,000 | 12,20,37,037 | 1.02 |
| 23 | 9.20% Goi 2030 30/09/2030 | 6,28,50,000 | 7,00,95,186 | 0.38 | 6,28,60,000 | 7,27,41,278 | 0.61 |
| 24 | 8.09% Tamil Nadu Sdl 09-06-20 | 13,00,000 | 13,19,254 | 0.01 | 13,00,000 | 13,38,015 | 0.01 |
| 25 | 8.10 % Tamil Nadu Sdi 2023 08/05/2023 | 35,50,000 | 35,94,776 | 0.02 | 35,50,000 | 36,42,967 | 0.03 |
| 26 | 8.10% Tripura Sdl 09-06-2020 | 19,90,000 | 20,18,338 | 0.03 | 19,90,000 | 20,48,510 | 0.02 |
| 27 | 8,12% Rajasthan Sdl 2020 21.07.2020 | 8,70,000 | 8,84,032 | 00.0 | 8,70,000 | 8,96,815 | 0.01 |
| 28 | 8.15% Tamil Nadu Sdl 2020 21,07,2020 | 40,00,000 | 40,67,160 | 0.02 | 40,00,000 | 41,27,740 | 0.03 |
| 29 | 8.33% Guirat Sdl 2020 06.01.2020 | 10,00,000 | 10,17,842 | 0.01 | 10,00,000 | 10,31,839 | 0.01 |
| 30 | 8,34% Kerala Sdl 2020 22.12.2020 | 10,10,000 | 10,34,389 | 0.03 | 10,10,000 | 10,51,210 | 0.01 |
| 31 | 8.34% Uttar Pradesh Sdl 2020 22.12.2020 | 10,000 | 10,242 | 00.0 | 10,000 | 10,405 | 0.00 |
| 32 | 8.35% Rajaggan Str 2020 06.10.2020 | 4,20,000 | 4,29,586 | 00.00 | 4,20,000 | 4,36,693 | 0.00 |
| 33 | 1 | | 31,73,420 | 0.02 | 31,00,000 | 32,06,504 | 0.03 |
| 34 | A Series | 75 \ 22,50,000 | 23,02,220 | 0.01 | 22,50,000 | 23,41,496 | 0.02 |
| 35 | (11.2020 00 00 00 00 00 00 00 00 00 00 00 00 | MIIIMBAI (**) 46,80,000 | 47,94,098 | 0.03 | 46,80,000 | 48,77,824 | 0.04 |



| Security Description Free Value (Rs.) Mitt. Value (Rs.) Class Face Value (Rs.) Addition Security Description Free Value (Rs.) Addition | | | | | | AS | AS OH 31,03,2017 | |
|--|------------|---|------------------|------------------|------------|------------------|---|-------------|
| 44.58 februs states all 2002 00 2000 1 45.0000 1 | Sr. No. | Society Decremen | | | % to Asset | | *************************************** | 7 50 V 64 % |
| 9.18 (Asta Mergelania paga 1020.12.11.2020) 4,50,000 4,50,000 1,00,000 <th>1</th> <th>2% Maharashtra Sdl 2020 25 08 2020</th> <th>race Value (Rs.)</th> <th>Mkt. Value (Rs.)</th> <th>Class</th> <th>Face Value (Rs.)</th> <th>Mkt. Value (Rs.)</th> <th>Cass</th> | 1 | 2% Maharashtra Sdl 2020 25 08 2020 | race Value (Rs.) | Mkt. Value (Rs.) | Class | Face Value (Rs.) | Mkt. Value (Rs.) | Cass |
| 83.8 84.45% Bilbrit Sill 2012 07.10.2019 4.50.000 4.50.000 4.50.000 4.50.000 4.50.000 4.50.000 4.50.000 4.50.000 4.50.000 4.50.000 4.50.500 <t< td=""><td>T</td><td>% Meghalava Sdl 2020 12 11 2020</td><td>7,00,000</td><td>1,02,309</td><td>0.00</td><td>1,00,000</td><td>1.04 113</td><td></td></t<> | T | % Meghalava Sdl 2020 12 11 2020 | 7,00,000 | 1,02,309 | 0.00 | 1,00,000 | 1.04 113 | |
| 100 1,000 | T | % Ribar Sdi 2019 07 10 2010 | 4,50,000 | 4,61,360 | 0.00 | 4,50,000 | 4 69 472 | 200 |
| 12 Ser8 Kernenies Sell 2022 2002-2022 199,000,000 28,19,485 0.01 1,520,000 28,13,547 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | | % Bihar Sdi 2020 - 28 04 2020 | 1,00,000 | 1,01,861 | 0.00 | 1,00,000 | 1.03 573 | 200 |
| 1.38 State Andrew Protects State State | <u> </u> | % Karnataka (d) 2022 20 00 00 000 | 000'00'05 | 92,01,402 | 0.05 | 90,00,000 | 92 52 455 | 5 6 |
| 19.15% fearling folia 2022 23.06.2,002 19.94.552 0.044 19.00.0000 26.72.2.2.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0. | Τ | % Anxintended out 2023 CO.03,2023 | 23,00,000 | 23,80,509 | 0.01 | 23.00.000 | 05,05,05 | Ď. |
| 19.3295 Activation and 2021 19.511, 2021 25,000.000 25,025.253 0.11 2,900.0000 2,95.92.554 19.3295 Activativation 2021 19.511, 2021 2,900.0000 2,95.92.554 19.3295 Activativation 2021 19.511, 2021 2,900.0000 2,95.92.554 19.3295 Activativation 2022 19.11, 2021 2,900.0000 2,95.92.554 19.3295 Activativation 2022 19.12, 2021 2,900.0000 2,95.92.500 19.3295 Activativation 2024 19.12, 2021 2,900.0000 2,95.92.500 19.3295 Activativation 2024 19.12, 2021 2,900.0000 2,95.92.500 19.3295 Activativation 2024 19.12, 2021 2,900.0000 2,95.92.500 19.3295 Activativativation 2024 19.12, 2021 2,900.0000 2,95.92.500 19.3295 Activativativation 2024 19.12, 2021 2,900.0000 2,95.92.500 19.3295 Activativativation 2024 19.12, 2021 2,900.0000 2,95.92.500 19.3295 Activativativativativativativativativativa | T | of 17 11 5 11 2022 20 20 20 20 20 20 20 20 20 20 20 2 | 78,60,000 | 81,94,852 | 0.04 | 78 60 000 | 0.5,2,2,2,2 | 0.0 |
| 19 328 Annifin tead 2012 10 631,2021 25,00,000 26,32,939 0.01 25,00,000 36,13,569 19 328 Annifin tead 2012 10 631,2021 3,50,0000 3,50,0000 3,50,0000 3,61,35,50 19 328 Annifin tead 2012 41,2023 3,50,0000 1,06,85,410 0.06 1,00,00,000 1,03,53,54 19 328 Kenher sell 2012 41,2022 8,00,000 1,06,85,410 0.05 1,00,00,000 1,03,53,54 10 55 K-Annihir Pradesh Sall 2020 31,4092/2024 1,00,00,000 1,00,00,000 1,03,53,54 1,03,53,54 10 55 K-Annihir Pradesh Sall 2020 31,4092/2024 1,00,00,000 1,00,00,000 1,03,50,54 1,03,50,54 10 55 K-Annihir Pradesh Sall 2020 31,4092/2024 1,00,00,000 1,00,00,000 1,10,2,00,50 1,10,2,00,50 10 55 K-Annihir Pradesh Sall 2020 31,4092/2024 1,00,00,000 2,11,00,00 1,10,00,00 1,10,00,00 1,10,2,00,50 10 55 K-Annihir Pradesh Sall 2020 21,200,000 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 2,11,00 <td< td=""><td>T</td><td>% Kerala Sdi 2022, 23.05.2022</td><td>1,90,00,000</td><td>1,99,32,558</td><td>0.11</td><td>1 90 00 000</td><td>83,85,543</td><td>0.0</td></td<> | T | % Kerala Sdi 2022, 23.05.2022 | 1,90,00,000 | 1,99,32,558 | 0.11 | 1 90 00 000 | 83,85,543 | 0.0 |
| 49 38 Author Prodests (2022 25/10/2023) 35,00,000 373,23,230 0.00 35,00,000 38,19,500 19 38 Author Prodests (2022 25/10/2023) 35,00,000 1,06,854,10 0.05 1,00,000 1,09,000 | T | % Tamil Nadu 2021 09.11.2021 | 25,00,000 | 26 37 033 | 1000 | 200,00,00,00 | 2,03,91,693 | 0.17 |
| 13.38 % farmaties 2023 04.12.2023 | 7 | Andhra Pradesh Sdl 2023 23/10/2023 | 3,50,00,000 | 3 73 22 320 | 0.01 | 75,00,000 | 26,77,960 | 0.0 |
| 6 53.5% karnataba 2023 6112,2023 55,00,000 10,000 10,00, | 1 | % Bihar Sdl 2023 09/10/2023 | 1,00,00,000 | 4 AC OF 44A | 0.20 | 3,50,00,000 | 3,81,95,570 | 0.32 |
| 17. 91.55 % Annihine Prodests Sel 2023 11/09/2023 10.00.0000 10.00.999.46 95.0000 10.00.999.46 9 15.55 % Annihine Prodests Sel 2022 12/02/2024 10.00.0000 10.00.0000 11.00.00.000 11.00.00.000 11.00.00.000 9 15.55 % Annihine Prodests Sel 2024 12/09/2024 2.00.00.000 1.00.00.000 1.00.00.000 1.10.00.0000 1.11.00.00000 1.10.00.0000 1.10.00.0000 | | % Karnataka 2023 04.12.2023 | 95,00,000 | 1,00,00,410 | 0.06 | 1,00,00,000 | 1,09,05,630 | 0.09 |
| 8 555% Karnsteile Still 2024 12/02/2024 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 1,000,000 2,117,400 1,000,000 2,117,400 1,000,000 2,117,400 1,000,000 2,117,400 1,000,000 2,117,400 2,117,400 1,117,000 | | % Andhra Pradesh 5dl 2023 11/09/2023 | 000,00,00 | 1,62,00,10,1 | 0.05 | 95,00,000 | 1,03,89,846 | 0.09 |
| 9 659s, Frankfand Sal 2024 12/03/2024 L.00,00,000 1,10,08.70 1,10,08.70 9 679s, Frankfand Sal 2024 12/03/2024 1,37,80,000 1,49,23,533 0.18 1,00,00,000 1,52,63,844 9 770s Utzarkfand 2024 12/03/2024 1,37,80,000 2,81,65,54 0.15 2,60,00,000 2,83,3642 1 9 773s March and 2024 12/03/2024 2,60,00,000 2,81,65,54 0.15 2,60,00,000 2,83,3642 1 9 773s March and 2024 12/03/2024 3,80,000 44,177419 0.02 8,00,000 2,83,851 1 9 773s March and 2024 26/02/2024 3,80,000 44,177419 0.02 8,00,000 2,83,851 2 9 84% Utzarkhand 5dl 7024 26/02/2024 1,105,00,000 2,81,81822 0.02 8,00,000 2,83,8182 5 7 105 Sock Courties 2004 01.12,204 1,105,00,000 1,03,95,000 0.02 8,00,000 2,81,8182 5 17 105 Sock Courties 2004 01.12,204 1,105,00,000 1,03,95,000 0.02 8,00,000 2,81,8182 8 12 5 Sock Courties 2004 01.12,204 1,105,00,000 1,03,95,000 1,03,95,000 0.02 8,00,000 1,04,000 | | % Karnataka Sdl 2024 12/02/2024 | 1 00 00 000 | 000,18,28 | 0.05 | 80,00,000 | 87,88,488 | 0.07 |
| 0 17/28 Activate Annual 2024 12/03/2024 1,278/00/00 | - | 6 Jharkhand Sdl 2024 12/03/2024 | 000,000,000 | 1,07,70,670 | 0.06 | 1,00,00,000 | 1,10,08,270 | 60.0 |
| 1 57.1% Andrha Pradesh Sall 2024 12/03/2024 1,25,26,534 0.015 1,37,80,000 1,52,66,534 2 9.71% Andrha Pradesh Sall 2024 12/03/2024 4,10,000 2,81,66,554 0.015 2,00,000 4,52,637 3 9.71% Harpans Sall 2024 12/03/2024 3,85,000 4,177,419 0.02 4,00,000 4,54,547 4 9.84% Enhan Sall 2024 26/02/2024 3,80,000 4,177,419 0.02 3,50,000 4,77,540 5 9.84% University and Sall 2024 26/02/2024 3,60,000 8,00,000 8,93,542 2,50,000 2,83,53,500 5 8.84% University and Sall 2024 26/02/2024 1,10,50,000 1,0,33,95,000 0.02 2,50,000 2,53,500 5 8.24% Goi 2023 10.11.2033 6,0,000 1,0,33,95,000 0.03 5,0,000 5,55,000 8 8.24 % Goi 2023 10.11.2033 6,0,000 1,0,33,95,95 0.03 5,0,000 5,55,000 8 8.24 % Goi 2023 10.11.2033 6,0,000 1,0,30,000 1,0,33,95,90 0.03 1,1,1,2,000 1,1,1,2,1,000 8 8.25 % Goi 2022 14/05/2024 1,1,1,2,5,000 1,1,2,3,1,1,2,20 1,1,1,2,2,1,1,2,2,2,2 1,1,1,2,2,2,2,2,2,2,2,2,2,2,2,2, | | 6 Uttarakhand 2024 12/03/2024 | 7,00,00,000 | 2,16,38,840 | 0.12 | 2,00,00,000 | 2,21,74,440 | 0.19 |
| 2 9.71% Haryana Sall 2024 12/03/2024 2.81,66,554 0.15 2.60,00,000 2.88,39,642 3 9.77% Kerala 2012/2024 4.10,000 4.44,500 4.41,000 < | | 6 Andhra Pradesh Sql 2024 12 f03/2024 | 7,57,50,000 | 1,49,23,533 | 0.08 | 1,37,80,000 | 1,52,69,894 | 0.12 |
| 9.17.5% Kerala 2012 26/02/2024 4,44,538 0.00 4,41,000 4,10,000 4,54,547 9.17.5% Kerala 2012 26/02/2024 38,0000 44,4538 0.00 38,50,000 42,72,607 9.24.5% Bilars Sell 2012 26/02/2024 26,00,000 28,31,482 0.00 28,00,000 42,72,607 9.24.5% Bilars Sell 2024 26/02/2024 11,05,00,000 11,05,00,000 0.59 50,00,000 8,13,381 1.10.5% Govt Securities 2012 30/05/2022 11,05,00,000 81,04,43,000 81,04,43,000 85,00,27,768 36,50,000 85,25,000 1.10.5% Govt Securities 2012 30/05/2022 17,00,000 10,13,50,000 86,00,27,768 36,70,000 85,44,29,100 85,44,29,100 1.10.5% Govt Securities 2012 30/05/2022 11,11,12,003 64,65,00,000 86,00,27,768 36,70,000 85,44,39,100 85,44,39,100 85,44,39,100 85,44,39,100 85,44,39,100 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 85,44,45,39 <t< td=""><td></td><td>6 Harvana Sdl 2024 12/03/2012</td><td>2,50,00,000</td><td>2,81,66,554</td><td>0.15</td><td>2,60,00,000</td><td>2,88.39,642</td><td>0.22</td></t<> | | 6 Harvana Sdl 2024 12/03/2012 | 2,50,00,000 | 2,81,66,554 | 0.15 | 2,60,00,000 | 2,88.39,642 | 0.22 |
| 4 9.84% Bihar Sal 2024 26/02/2024 28,50,000 41,77,419 0.02 38,50,000 42,77,607 5 9.84% Bihar Sal 2024 26/02/2024 28,00,000 28,31,832 0.02 26,00,000 28,98,815 6 9.84% Utbankhand Sal 2024 26/02/2024 8,00,000 28,31,832 0.02 26,00,000 28,98,815 7 1.15% Govt Securities 2 2023 20/05/2023 11,05,00,000 81,04,14,300 0.59 50,00,000 50,55,000 8 8.24 % Goi 2023 10.11,2033 64,85,00,000 81,04,14,300 437 54,54,30,000 50,55,000 8 8.25% Goi 2023 10.11,2033 7,60,000 81,04,14,300 437 54,54,30,000 58,74,28,110 8 8.25% Goi 2023 10.11,2033 7,60,000 81,04,14,300 7,71,34,529 4,19 29,12,70,000 8,04,11 64,55,00,000 13,24,51,200 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 13,94,712 10,00,000 | | 6 Kerala 2024 25/02/2014 | 8, 10, 000 | 4,44,538 | 0.00 | 4,10,000 | 454547 | 000 |
| 5 9.84% Uttarakhand Sell 2024 & 6/02/2024 26,00,000 28,31,852 0.002 26,00,000 28,98.815 35.5 6 7.16% Goot Securities 2023 20/05/2024 11,05,00,000 10,93,95,000 0.00 8,00,000 8,91,943 89.1943 7 7.16% Goot Securities 2023 20/05/2023 11,05,00,000 10,93,95,000 0.00 8,00,000 89.1943 89.1943 8 8.1.7 % Goot Securities 2023 20/05/2023 11,05,00,000 8,00,000 68,00,52,768 3.67 40,15,00,000 89.1943 8 8.2.3 % Got 2022 14/05/2022 7,00,000 7,771,34,399 4.19 29,12,70,000 8,0471 1 8.1.3 % Got 2028 02.06.2028 7,10,000 7,771,34,399 4.19 29,12,70,000 3,94,45,190 1 8.2.3 % Karnataka del 2020 13.10.2020 1,11,25,00,000 1,29,70,68,200 7,00 1,11,25,00,000 1,34,150 8.2.3 % Karnataka del 2024 27,002.2024 3,70,90,000 1,29,70,68,200 7,00 1,11,25,00,000 1,11,25,00,000 1,11,25,00,000 1,11,25,00,000 1,11,25,00,000 1,11,25,00,000 1,11,25,00, | Ī | 6 Bihar 5di 2024 26/02/2024 | 38,50,000 | 41,77,419 | 0.02 | 38,50,000 | 42.72.607 | 20.00 |
| 6 7.16% Govt Securities 2023 20/05/2023 11,05,00,000 8,70,950 0.00 8,00,000 8,91,943 7 8.17% Govt Securities 2023 20/05/2023 11,05,00,000 8,10,941,430 437 54,430,000 50,55,000 50,55,000 50,55,000 50,55,000 50,55,000 50,55,000 50,55,000 50,55,000 50,55,000 50,55,000 50,50,000 50,55,000 < | | Uttarakhand Sdl 2024 26/02/2024 | 000,00,02 | 28,31,852 | 0.02 | 26,00,000 | 28.98.815 | 0.00 |
| 8.17 % Govt Securities 2044 01.12.2044 7.12,02,00,000 10,33,55,000 0.55 50,00,000 56,55,000 3 8.24 % Goi 2033 10.11.2033 64,85,00,000 68,00,52,768 3.67 . 40,15,00,000 58,74,28,110 8 8.25 % Goi 2022 14,005/2022 7,60,000 77,71,34,094 4.19 7,60,000 8,74,51,900 19.23 % Goz 2043 22/12/2043 7,60,000 77,71,34,094 4.19 29,12,70,000 31,91,44,51,900 19.23 % Goz 2043 22/12/2043 1,11,25,00,000 77,71,34,094 4.19 29,12,70,000 31,91,44,530 19.23 % Goz 2043 22/12/2043 1,11,25,00,000 1,23,70,68,200 7.00 1,11,25,00,000 13,94,712 19.23 % Karnataka 3di 2024 23/07/2024 3,70,90,000 3,90,23,900 3,90,23,900 3,90,23,900 1,33,40,000 1,39,47,12 19.27 % Famil Nedu Sdi 2024 23/07/2024 3,70,90,000 5,28,51,800 0.29 5,00,00,000 5,49,201 0.70 1,13,40,000 1,39,40,000 1,39,40,000 5,49,201 0.70 1,13,40,000 1,39,40,000 1,39,40,000 1,39,40,000 1,39,40,000 1,39,40,000 1,39,40,000 | <u> </u> | 60vt Securities 2023 20/05/2023 | 3,00,000 | 8,70,950 | 0.00 | 8,00,000 | 8,91,943 | 0.01 |
| 8.24 % Goi 2023 10.11.2033 64.85/0,000 8.104,14,300 4.37 54.54,30,000 58,74,28,110 9.83% Goi 2022 14/05/2022 7.60,000 68,00,52,768 3.67 40,15,00,000 8,04,71 9.83% Goi 2022 14/05/2022 7.60,000 7.77/1,34,094 4.19 29,12,70,000 8,08,471 1.8.60% Goi 2022 12.2022 7.20,000 1.22,70,000 1.29,70,68,200 7.00 1,11,50,00,000 1,11,50,00,000 1.8.97% Kerala Sal 2024 23/12/2024 3.70,90,000 1.29,70,68,200 0.00 1,11,50,00,000 1, | | 6 Govt Securities 2044 01.12, 2044 | ODO, DO, CO, ET | 10,93,95,000 | 0.59 | 20,00,000 | 50,55,000 | 0.04 |
| 8.35% Goi 2022 14/05/2022 40,15,00,000 43,14,51,900 8.60% Goi 2022 02.06.2028 7,50,000 7,50,000 7,60,000 31,91,44,539 9.23% Goz 2022 02.06.2028 73,27,70,000 1,29,70,68,200 7,00 1,11,25,00,000 31,91,44,539 1.23% West Bengal Sdl 2020 13.10,2020 1,11,25,00,000 1,29,70,68,200 7,00 1,11,15,00,000 1,32,40,000 1.29% West Bengal Sdl 2020 23.10,2024 3,70,90,000 3,90,23,910 0.01 1,11,25,00,000 1,32,40,000 1.29% Karmataka Sdl 2024 23/07/2024 3,70,90,000 3,90,23,910 0.21 3,70,90,000 1,32,41,12 9.07% Kerala Sdl 2024 23/04/2024 5,00,00,000 7,60,000 7,504 1,32,41,12 9.07% Kerala Sdl 2024 23/04/2024 5,00,00,000 7,504 5,00,00 7,554 9.07% Kerala Sdl 2024 23/04/2024 5,00,00,000 7,504 7,554 7,504 9.07% Kerala Sdl 2024 23/04/2024 70,000 7,4803 0.00 7,000 7,554 9.7% Goi 2022 20.03.2029 1,15,10,00,000 1,15,40,000 1,15,40,000 1,15,40,000 1,14,50,000 | _ | 6 Goi 2033 10.11.2033 | 77,34,30,000 | 81,04,14,300 | 4.37 | 54,54,30,000 | 58,74,28,110 | C 4 97 |
| 8.60% Goi 2028 02.06.2028 7.327,70,000 7,87,517 0.00 7,60,000 8,08,471 9.23% Goz 2043 23/12/2043 1,11,25,00,000 1,29,70,68,200 7.00 1,11,25,00,000 1,32,40,45,539 8.39% West Bengal Sdl 2024 23/07/2024 3,70,90,000 1,29,70,68,200 7.00 1,11,25,00,000 1,32,61,00,000 8.97% Karnataka Sdl 2024 23/07/2024 3,70,90,000 3,29,23,910 0.21 3,70,90,000 1,33,61,12 9.07% Karnataka Sdl 2024 23/07/2024 3,70,90,000 5,28,51,850 0.29 13,40,000 1,33,47,12 9.07% Karnataka Sdl 2024 23/07/2024 5,00,00,000 5,28,51,850 0.29 5,00,00 3,98,35,661 9.37% Tamil Nadu Sdl 2024 23/04/2024 5,00,00,000 74,803 0.00 5,00,00 5,594 9.37% Tamil Nadu Sdl 2024 23/04/2024 1,88,70,000 1,88,70,000 5,00,00 5,99,10,35 7.59% Goi 2032 1,50,00,000 1,48,70,000 1,48,60,000 1,46,63,40,000 1,46,63,40,000 7.73% Goi 2029 1,40,32,00,000 1,41,32,00,000 1,41,32,07,40,000 20,18,97 20,00,00,000 20,18,9 | | . Goi 2022 14/05/2022 | 000,00,00,00 | 68,00,52,768 | 3.67 | 40,15,00,000 | 43,14,51,900 | 3.61 |
| 9.13% Gsc 2043 23/12/2043 1,11,25,00,000 1,771,34,034 4.19 29,12,70,000 31,91,44,539 8.39% West Bengal Sd1 2020 13.10.2020 1,11,25,00,000 1,29,70,68,200 7.00 1,11,25,00,000 1,340,000 < | | Goi 2028 02.06.2028 | 000,00, | 7,87,517 | 0.00 | 7,60,000 | 8,08,471 | 0.01 |
| 8.39% West Bengal Sdl 2020 13.10.2020 4,11,25,00,000 1,11,25,00,000 1,13,25,00,000 1,32,70,000 1,11,25,00,000 1,32,70,000 1,32,70,000 1,11,25,00,000 1,32,70,00 | ********** | Gsc 2043 23/12/2043 | 13,27,70,000 | 77,71,34,094 | 4.19 | 29,12,70,000 | 31,91,44,539 | 2,67 |
| 8.97% Karnataka Sdl 2024 23/07/2024 3,70,90,000 3,90,23,910 13,40,000 13,40,000 13,94,712 9.07% Kerala Sdl 2024 27.08.2024 5,00,00,000 5,28,51,850 0.29 5,00,00,000 3,98,35,661 9.37% Tamil Nadu Sdl 2024 27.08.2024 70,000 70,000 70,000 76,554 9.47% Tamil Nadu Sdl 2024 23/04/2024 70,000 77,000 70,000 5,39,10,350 7.59% Goi 2032 1.2032 1.85,00,000 1.88,70,000 0.10 1,85,00,000 1,93,88,000 7.59% Goi 2029 20.03.2029 96,00,00,000 1.185,00,000 0.10 1,85,00,000 1,93,88,000 7.59% Goi 2029 20.03.2029 1,15,10,00,000 1,15,44,53,000 6.23 6,50,00,000 1,93,88,000 7.73% Govt Sec 2034 15,12.2034 1,15,10,00,000 1,144,53,000 1,144,32,00,000 6.23 6,50,00,000 1,46,634,000 7.88 % Govt Sec 2034 15,12.2034 1,40,32,00,000 1,42,07,40,000 7.66 1,40,32,00,000 1,46,634,000 8.13% Goit Sec 2045 22.06.2045 61,07,70,000 16,86,29,600 0.01 20,00,000 1,46,634,000 <td></td> <td>West Bengal Sdl 2020 13.10.2020</td> <td>000(00,62,11,4</td> <td>1,29,70,68,200</td> <td>7.00</td> <td></td> <td>1,32,61,00,000</td> <td>11 12</td> | | West Bengal Sdl 2020 13.10.2020 | 000(00,62,11,4 | 1,29,70,68,200 | 7.00 | | 1,32,61,00,000 | 11 12 |
| 9.07% Kerala Scli 2024 27.08.2024 3,70,50,000 3,90,23,910 3,70,90,000 3,98,35,661 9.37% Tamil Nadu Scli 2024 23/04/2024 5,00,00,000 5,28,51,850 0.29 5,00,00,000 5,39,10,350 9.47% Tamil Nadu Scli 2024 23/04/2024 70,000 74,803 0.00 70,000 76,564 7.95% Goi 2032 1.85,00,000 1.85,00,000 1.88,70,000 0.10 1,85,00,000 1,93,88,000 7.73% Govt Sec 2034 19.12, 2034 1.15,10,00,000 1.15,44,53,000 0.11 1,85,00,000 1,13,40,32,00,000 1,146,63,44,000 1,15,44,53,000 0.146,32,00,000 1,46,63,44,000 1,46,63,70,000 1,46,63,70,000 1,46,63,70,000 1,46,63,70,000 1,46,63,70,000 1,46,63,70,000 | | Karnataka Sdl 2024 23/07/2024 | | | 0.00 | 13,40,000 | 13,94,712 | 0.01 |
| 9.37% Tamil Nadu Sdl 2024 23/04/2024 9.700,000 5.28,51,850 6.29 5.00,00,000 5.39,10,350 9.47% Tamil Nadu Sdl 1.85,00,000 74,803 0.00 70,000 76,564 7.95% Goi 2032 1.85,00,000 1.88,70,000 0.10 1.85,00,000 1.93,88,000 7.73% Govt Sec 2034 19.12.2034 1,15,10,00,000 1.15,44,53,000 6.23 6,50,00,00 98,18,40,000 7.88 % Govt Sec 2030 19.03.2035 1,40,32,00,000 1,42,07,40,000 7.66 1,40,32,00,000 6,71,46,625 8.03 Govt Sec 2045 22.06.2045 61,07,70,000 63,70,60,595 3.44,000 1,46,63,44,000 8.13% Govt Sec 2045 22.06.2045 61,07,70,000 63,70,60,595 3.44 46,07,70,000 20,68,456 8.40% MaharaShita NI 2025 10.06.2025 1,00,00,000 1,01,97,810 0.09 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1,00,00,000 1, | | Kerala Sdl 2024 27,08,2024 | 3,70,90,000 | 3,90,23,910 | 0.21 | 3,70,90,000 | 3,98,35,661 | 0.33 |
| 9.47% Tamil Nadu Sdi 70,000 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,564 76,500,000 76,564 76,000 76,564 76,49,201 76,49,49,101 76,49,49,101 76,49,49,101 76,49,49,101 | | Tamil Nadu Sdl 2024 23/04/2024 | 000000000 | 5,28,51,850 | 0.29 | 5,00,00,000 | 5,39,10,350 | 0.45 |
| 7.95% Goi 2032 1.85,00,000 1.88,70,000 5.00,000 5,00,000 5,49,201 7.59% Goi 2029 20.03.2029 96,00,00,000 1.88,70,000 0.10 1,85,00,000 1,93,88,000 7.73 % Govt Sec 2034 19.12.2034 1,15,10,00,000 1.15,44,53,000 6.23 96,00,00,000 98,18,40,000 7.88 % Govt Sec 2030 19.03.2030 1,40,32,00,000 1,44,53,000 1,44,50,00,000 1,46,63,44,000 8.03 Govt Sec 2045 22.06.2045 61,07,70,000 20,18,972 0.01 20,00,000 1,46,63,44,000 8.13% Govt Sec 2045 22.06.2045 61,07,70,000 63,70,60,595 3.44 46,07,70,000 20,68,456 8.40% Mainarshita 1.2025 10.06.2025 1,00,00,000 1,01,97,810 0.05 1,00,00,000 1,03,483,248 | | Tamil Nadu Sdi | 0000 | 74,803 | 0.00 | 70,000 | 76,564 | 0.00 |
| 7.59% Goi 2029 20.03.2029 1.65,00,000 1,88,70,000 6.10 1,85,00,000 1,93,88,000 7.73 % Govt Sec 2034 19.12.2034 1,15,10,00,000 95,42,40,000 5.15 96,00,00,000 98,18,40,000 7.88 % Govt Sec 2030 19.03.2030 1,40,32,00,000 1,15,14,53,000 6.23 6,50,00,000 6,71,46,625 8.03 Govt Sec 2030 19.03.2030 1,40,32,00,000 1,44,32,07,40,000 7.66 1,40,32,00,000 1,46,63,44,000 8.13% Govt Sec 2045 22.06.2045 61,07,70,000 63,70,60,595 3.44 46,07,70,000 20,68,456 8.40% @air0xit/a 1,20,20,000 1,6,16,00,000 1,6,16,00,000 1,11,16,00,000 12,04,83,248 | | Goi 2032 | , 00 to t | * | 0.00 | 2,00,000 | 5.49,201 | 800 |
| 7.73 % Govt Sec 2034 19.12.2034 55,00,00,000 5.15 96,00,00,000 98,18,40,000 7.88 % Govt Sec 2030 19.03.2030 1,15,10,00,000 1,15,44,53,000 6.23 6,50,00,000 6,71,46,625 8.03 Govt Sec 2030 19.03.2030 1,40,32,00,000 1,42,07,40,000 7.66 1,40,32,00,000 1,46,63,44,000 8.13% Govt Sec 2045 22.06.2045 61,07,70,000 20,18,972 0.01 20,00,000 1,46,63,44,000 8.49% @n*roth* 0.2024 16,16,00,000 16,86,29,600 0.91 11,16,00,000 49,74,01,215 8.49% Maharashira 1.00,00,000 1,01,97,810 0.05 1,00,00,000 1,03,73,66 | <u> </u> | Goi 2029 20.03.2029 | 1,85,00,000 | 1,88,70,000 | 0.10 | 1,85,00,000 | 1.93.88.000 | 0.00 |
| 7.88 % Govt Sec 2030 19.03.2030 1.15,10,10,00,000 1,15,44,53,000 6.23 6.50,00,000 6,71,46,625 8.03 Goi Fci Bond 2024 1,40,32,00,000 1,42,07,40,000 7.66 1,40,32,00,000 1,46,63,44,000 8.13% Gout Sec 2045 22.06.2045 61,07,70,000 63,70,60,595 3.44 46,07,70,000 20,68,456 8.40% Reference and administration of the control of the c | | Govt Sec 2034 19 17 2034 | 38,00,00,00 | 95,42,40,000 | 5.15 | 96,00,00,000 | 98 18 40 000 | 0 33 |
| 8.03 Goi Fci Bond 2024 8.13% Goyt Sec 2045 22.06.2045 8.40% Goyt Sec 2045 22.06.2045 8.40% Goyt Sec 2045 22.06.2045 8.40% Goit Sec 2045 22.00.3000 8.40% Goyt Sec 2045 22.00.3000 8.40% Goyt Sec 2045 22.00.3000 8.40% Goyt Sec 2045 22.00.3000 16.16,00.0000 16.16,00.0000 16.10,00.0000 16.10,00.0000 16.10,00.0000 17.01,97,810 17.01,97,810 17.01,97,810 17.01,97,810 | 1 | Govt Sec 2030 19 03 2030 | 1,15,10,00,000 | 1,15,44,53,000 | 6.23 | 6,50,00,000 | 6.71.46.625 | 0.22 |
| 8.13% Govt Sec 2045 22.06.2045 61,07,70,000 63,70,60,595 3.44 46,07,70,000 49,74,01,215 84,75,01,205 10,06.2025 10,06.2025 1,00,00,000 1,03,70,70,000 1,03,70,70,000 1,03,70,70,000 1,03,70,70,70,000 1,03,70,70,70,000 1,03,70,70,70,70 1,00,00,000 1,03,70,70,70,70 1,00,00,000 1,03,70,70,70,70 1,03,70,70 1,03,70 1,03 | T | 3i Fci Bond 2024 | 1,40,32,00,000 | 1,42,07,40,000 | 7.66 | 1,40,32,00,000 | 1 46 63 44 000 | 17.20 |
| 8.40% (367.7024) 61,07,70,000 63,70,60,595 3.44 46,07,70,000 49,74,01,215 16,16,00,000 16,86,29,600 0.91 11,16,00,000 12,04,83,248 | Τ. | Sovt Sec 2045 22 06 2045 | 20,00,000 | 20,18,972 | 0.01 | 20,00,000 | 20 68 456 | 14.40 |
| 8 78 Maharashira 2025 10.06.2025 1.006.2025 1.00,00,000 1.01,97,810 0.05 1.00,00,000 1.03 72.550 | 8 | 38TV (174 NO 2024 | 000'07',70,10 | 63,70,60,595 | 3,44 | 46,07,70,000 | 49 74 01 215 | 0.07 |
| 1,00,00,000 1,01,97,810 0.05 1.00,00,000 1.01,97,810 0.05 | \ <u>\</u> | Sparagate Mt 2006 to SC 200r | 16,16,00,000 | 16,86,29,600 | 0.91 | 11,16,00,000 | 17 04 02 740 | 44.17 |
| | | 1 2023 10.00.2023 10.00.2023 | 1,00,00,000 | 1,01,97,810 | 0.05 | 1 00 00 000 | 102 22 020 | TOT |

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| | No. | As | As on 31.03.2018 | | A | As on 31.03.2017 | |
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| | | | | % to Asset | | | % to Acent |
| Sr. No. | Security Description | Face Value (Rs.) | Wkt. Value (Rs.) | Class | Face Value (Rs.) | Mkt. Value (Rs.) | % to moset |
| 75 | 8.28% Maharashtra Sdl 2025 29.07.2025 | 000'00'66 | 1,01,14,939 | 0.05 | 99.00.000 | 1 17 97 456 | 000 |
| 76 | 8.29% Kerala Sdi 2025 29.07.2025 | 24,80,000 | 25,32,554 | 0.01 | 24.80.000 | 75 73 987 | 0.00 |
| 77 | 8.82% Bihar Sdl 2026 24.02.2026 | 2,00,00,000 | 5,26,85,150 | 0.28 | 5.00.00.00.000 | 5 37 96 100 | 0.02 |
| 7.8 | 8.83% Waharstra Sdl 2024 11/06/2024 | 55,00,000 | 57,47,819 | 0.03 | 55.00.000 | 001/00/10/0 | 200 |
| 79 | 9.01% Karnatak Sdl 2024 25/06/2024 | 6,00,000 | 6.31.839 | 000 | 8 00 00 8 | 000,000,000 | 60.0 |
| 89 | 9.19% Kerela 2024 28/05/2024 | 1,00,00,000 | 1,06,10,230 | 0.06 | 1.00.00.00.00 | 1 08 15 800 | 0.01 |
| 81 | 9.36% Maharastra Sdi 2023 06/11/2023 | 10,00,000 | 10,68,156 | 0.01 | 10.00.000 | 10 92 250 | 10.0 |
| 82 | 9.63% Maharastra Sdi 2024 12/02/2024 | 1,51,00,000 | 1,63,02,443 | 0.09 | 1,51,00,000 | 1 67 05 055 | 0.14 |
| 83 | 9.67% Jharkhan Sdl 2024 12/02/2024 | 20,60,000 | 22,24,835 | 0.01 | 20,60,000 | 27.79 54.5 | 0 0 |
| 28 | 6.57 Govt. Stock 2033 05.12.2033 | 27,00,00,000 | 24,39,45,000 | 1.32 | 2,00,00,000 | 1 88 68 020 | 0.16 |
| 82 | 7.59% Goi 2026 11.01.2026 | , | | 00:0 | 38,95,00,000 | 40.81 96.000 | 3.43 |
| 86 | 7.61% Goi 2030 09.05.2030 | 15,00,00,000 | 14,94,97,800 | 0.81 | 18,34,00,000 | 18.99.65.720 | 25.5 |
| 87 | 7.72 % Goi 2025 25.05.2025 | 38,50,00,000 | 39,28,90,000 | 2.12 | 38,90,00,000 | 40.50.65.700 | 3 30 |
| 888 | 8.15% Goi 2026 24.11.2026 | 6,30,00,000 | 6,49,53,000 | 0.35 | 6.30.00.000 | 6 71 89 500 | 0.55 |
| 86 | 7.78% West Bengal Sdl 01.03.2027 | 2,00,00,000 | 1,98,27,520 | 0.11 | 2.00,00,000 [| 2.02,200 | 25.0 |
| 80 | 7.80% Jharkhand Sdl 2027 01.03.2027 | 3,90,00,00,00 | 3,87,04,614 | 0.21 | 3 90 00 000 | 3 64 69 404 | 00.0 |
| 91 | 7.92% West Bengal Sdl 15.03.2027 | 5,00,00,00,000 | 5,00,12,450 | 0.27 | 5.00.00.000.00 | 5,707,404 5,10.25,000 | 0.33 |
| | 8.15% Gujarat Sdl 26.11.2025 | 1,85,00,000 | 1,88,67,896 | 0.10 | 1.86.00.000 | 1 92 07 197 | 0.40 |
| | 8.15% Rajasthan Sdl 2021 Spl 23.06.2021 | 15,00,00,000 | 15,26,04,000 | 0.82 | 15,00,00,000 | 15 41 37 000 | 1 20 |
| | 8.22% J K Spl Sdl 2026 30.03.2026 | 7,00,00,00,000 | 7,09,75,590 | 0.38 | 7,00,00.000 | 7.23.11.400 | 2:52 |
| 1 | 8.23% Gujarat Sdl 09.09.2025 | 2,54,00,000 | 2,58,72,669 | 0.14 | 2,54,00,000 | 2,63,40,918 | 50.0 |
| l | 8.31 % Meghalaya Sdi 29.07.2025 | 2,20,00,000 | 2,24,94,670 | 0.12 | 2,20,00,000 | 2.28.84.796 | 0.19 |
| T | 8.32% Chhatisgarh Sdl 29.07.2025 | 2,35,00,000 | 2,40,34,790 | 0.13 | 2.35.00.000 | 244 24 745 | 00.0 |
| | 8.32 % Uttar Pradesh Sdi 2025 Spl 02.06.2025 | 5,00,00,00 | 5,09,45,900 | 0.27 | 5,00,00,000 | 5 18 81 550 | 07.0 |
| mature. | 8.39 % Uttar Pradesh Sdi 27.01.2026 | 2,60,00,000 | 5,75,59,600 | 0.31 | 5.60.00.000 | T 88 48 958 | 24.0 |
| 1 | 8.41% Nagaland Sdl 27.01.2026 | 2,78,00,000 | 2,85,82,570 | 0.15 | 2.78.00.000 | 2,00,40,00 | 0.43 |
| 101 | 8.43% Assam Sdl 27.01.2026 | 6,30,00,000 | 6,48,15,912 | 0.35 | 6.30.00.00 | 6 63 10 344 | 0.55 |
| | | | | | 22212212 | とうしょうしょうしょう | 0.00 |

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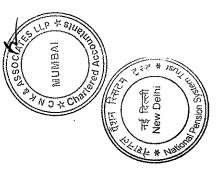
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| de constant de la con | | | % to Asset | | | % to Asset |
|--|------------------|------------------|------------|------------------|------------------|------------|
| Security Description | Face Value (Rs.) | Mkt. Value (Rs.) | Class | Face Value (Rs.) | Mkt. Value (Rs.) | Class |
| 8 60% Rihar Sdl 2026 09 03:2026 | 2,65,00,000 | 2,75,90,899 | 0.15 | 2,65,00,000 | 2,81,47,081 | 0.24 |
| 8 65% I K Gal Sdl 2028 30 03 2028 | 4,75,00,000 | 4,95,08,870 | 0.27 | 4,75,00,000 | 5,07,73,225 | 0.43 |
| 8 77% Puniah Sal Sal 2031 an 03 2031 | 2,00,00,000 | 2,11,33,880 | 0.11 | 2,00,00,000 | 2,16,60,800 | 0.18 |
| 6 58 Gs 2031 17 09 31 | 59,59,70,000 | 55,04,37,892 | 2.97 | 1 | 4 | 00.0 |
| 6 79 % Govt Security 2027 15.05.2027 | 52,00,00,000 | 49,41,56,000 | 2.66 | | 1 | 000 |
| 7.17% Govt. Security 2028, 08.01.2028 | 10,00,00,000 | 9,84,20,000 | 0.53 | | 1 | 0.00 |
| 7 40 % Gai 2035 09/09/2035 | 2,000,000,000 | 4,86,28,700 | 0.26 | | , | 000 |
| 8.33 % Goi 2032 21.09.2032 | 5,20,00,000 | 5,47,71,912 | 0.30 | 1 | - | 000 |
| 7.17% Guiarat Sdl 2027 26.07.2027 | 4,50,00,000 | 4,29,63,030 | 0.23 | 1 | | 00.00 |
| 7 23% Rajasthan Sdl 14.06.2027 | 7,53,20,000 | 7,21,22,967 | 0.39 | t | 1 | 0.00 |
| 7.23% Tamil Nadu Sdl 14.06.2027 | 1,25,00,000 | 1,19,74,088 | 0.06 | , | - | 0.00 |
| 7.79 % Ultrar Pradesh 5dl 2027 12.07.2027 | 10,00,00,000 | 9,61,83,200 | 0.52 | Ŀ | 1 | 0.00 |
| 7.51% Maharashtra Sdl 24.05.2027 | 000'00'00'6 | 8,78,06,430 | 0.47 | 1 | ì | 0.00 |
| 7.54% Karnataka Sdi 22.11.2027 | 3,00,00,000 | 2,93,48,610 | 0.16 | | | 0.00 |
| 7.59%Uttar Pradesh Sdl 2027 25.10.2027 | 15,00,00,000 | 14,69,42,100 | 0.79 | | 1 | 0.00 |
| 7.62% Karnataka Sdl 2027 01.11.2027 | 2,21,20,000 | 2,17,25,999 | 0.12 | 3 | ŧ | 0.00 |
| 7.64% Guiarat Sdl 08.11.2027 | 6,09,10,000 | 5,99,22,710 | 0.32 | 1 | 1 | 0.00 |
| 7.64% Karnataka Sdl 08.11.2027 | 4,58,10,000 | 4,50,52,898 | 0.24 | 1 | * | 0.00 |
| 7.65% Karnataka Sdl 2027 29.11.2027 | 3,00,00,000 | 2,95,20,930 | 0.16 | 4 | * | 0.00 |
| 7.70% Karnataka Sdl 2027 15.11.2027 | 15,00,00,00,000 | 14,80,84,650 | 08.0 | 1 | ı | 0.00 |
| 7.76% Uttar Pradesh Sdl 2027. 13.12.2027 | 20,00,00,000 | 19,80,92,600 | 1.07 | 4 | | 0.00 |
| 7.78% Bihar Sdl 2027 01.03.2027 | 11,35,00,000 | 11,26,28,207 | 0.61 | | 1 | 0.00 |
| 7.85% Bihar Sdl 2027 15.03.2027 | 10,00,00,00 | 9,96,76,900 | 0.54 | 7 | - | 0:00 |
| 7.87 % Uttar Pradesh Sdi 2027 15.03.2027 | 17,00,00,000 | 16,95,58,000 | 0.91 | | 1 | 0.00 |
| 8.09% West Bengal Sdl 2028, 27.03.2028 | 15,00,00,000 | 15,17,87,250 | 0.82 | , | * | 0.00 |
| 8.13% Kerala Sdi 2028. 21.03.2028 | 20,00,00,000 | 20,27,79,400 | 1.09 | - | | 0.0 |
| 8.27% Uttar Pradesh Sdi 2028, 14.03.2028 | 20,00,00,00,000 | 20,46,04,000 | 1.10 | 3 | | 0.00 |
| 8.28% Tamilnadu Sdl 2028. 14.03.2028 | 3,98,30,000 | 4,08,15,155 | 0.22 | ± | - | 0.00 |
| 8,29% West Bengal Sdl 2028, 21,02,2028 | 20,00,00,00 | 20,51,16,600 | 1.13 | 2 | 9 | 0.00 |
| 8.39% West Bengal 5dl 2020 13.10.2010 | 13,40,000 | 13,71,879 | 0.01 | , | ** | 0.00 |
| 8.43% Tamilnadu Sdl 2028 07.03.2028 | 4,60,00,000 | 4,76,03,468 | 0.26 | | - | 89 |
| 9.47% Tamil Nadu Sdl 26.03.2024 | 5,00,000 | 5,36,345 | 0.00 | • | | 0.00 |
| | | | | | | |
| A Commence of the contract of | 000 01 80 00 50 | TO 2 % 4 1 0 2 | 000 | 14 00 60 40 000 | 140 00 00 14 | 100.00 |

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NATIONAL PENSION SYSTEM TRUST NPS TRUST A/c - SBI PENSION FUND - SCHEME G - Tier I Key Statistics for The Year / Period Ended 31.03.2018

| Sr No | Particulars | As at March 31, 2018 | As at March 31, |
|-------|---|-------------------------|--|
| 1 | NAV per unit (Rs.): | AVIO | 2017 |
| | Open | | |
| į | High | 21.5517 | 19.167 |
| | Low | 22.7924 | 22.561 |
| ĺ | End . | 21.3713 | 19.167 |
| ا | | 22.6649 | 21.547 |
| 2 | Closing Assets Under Management (Rs. In Lakhs) End | | |
| ĺ. | Average (AAuM) | 1,91,246,83 | 1,26,335.12 |
| ĺ | , , , , , , , , , , , , , , , , , , , | 1,54,669.13 | 98,748.75 |
| 3 | Gross income as % of AAuM | , ,, | 30,740,73 |
| - 1 | | 5.11% | 10.69% |
| 4 | Expense Ratio | | 1.0.037 |
| ē | n. Total Expense as % of AAuM @ | | |
| Ł |). Management fee as % of AAuM | 0.21% | 0.05% |
| | | 0.01% | 0.01% |
| 5 N | let Income as a percentage of AAuM | | 0102.70 |
| - 1 | | 4.90% | 10.64% |
| 6 P | ortfolio Turnover Ratio | | 20.0470 |
| | | 0.22 | 0.02 |
| 7 R | eturns (%) Compounded Annualised Yield | | *100 |
| | Last 1 Year | | |
| | Last 3 Years | 5.19% | 12.44% |
| 1. | Last 5 Years | 8.22% | 13.28% |
| | Since launch of the scheme | 8.92% | 10.58% |
| | aunch Date | 9.65% | 10.23% |
| | (%) | 1 st May 2 | 009 |
| a. | Last one year | | or have begreen the advantage and a cleany and a special management on the rapp sea to |
| | enchmark | 3.50% | 11.90% |
| | Since inception | | |
| ĮВе | nchmark | 7.16% | 7.63% |

@Excludes unrealised losses

- Gross Income = amount in the Revenue account i.e Income 1
- Net Income = amount in the revenue account i.e NET REALISED GAINS / (LOSSES) FOR THE YEAR/ PERIOD.
- 3 Portfolio Turnover = lower of sales or purchse divided by the average AUM for the year/period.
- 4 AAuM = Average daily net assets 5

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- NAV= (Market value of Investments held by scheme + value of current assests value of current liability and provisions, if any)/ no. of units
- Benchmark Returns have been provided by NPS Trust





NPS TRUST A/C - SBI PENSION FUND SCHEME G TIER I

Note 11 Notes to Accounts:

- 11.1 Investments:
- 11.1.1 All the investments of the Scheme are in the name of the NPS Trust
- 11.1.2 As at the end of the financial year, there are no open positions of derivatives in the Scheme.
- 11.1.3 The Scheme has no Investments in Associates and Group Companies as on the balance sheet date.
- 11.1.4 There are no open positions of Securities Borrowed and / or Lent by the Scheme.
- 11.1.5 As on the date of Balance sheet, the scheme does not have any investments which can be categorized as NPA.
- 11.1.6 Aggregate Unrealized Gain / Loss as at the end of the Financial Year and percentage to net assets.

| | As on 31.03.2018 | | As on 31.03.2017 | |
|------------------------------|------------------|-----------------|------------------|-----------------|
| Particulars | Rs. in Crs | % to net Assets | Rs. in Crs | % to net Assets |
| Unrealized Gain | 32.76 | 1.71% | 57.42 | 4.55% |
| Unrealized Loss | 15.98 | 0.83% | 1.81 | 0.14% |
| Net Unrealized Gain / (Loss) | 16.78 | 0.88% | 55.61 | 4.40% |

11.1.7

The Schemes Aggregate value of Purchase and Sale with percentage to average assets are set out below:

| Particulars | As on 31.03.2018 | | As on 31.03.2017 | |
|-------------------------------|------------------|-----------|------------------|-----------|
| | Rs. in Crs | % to AAuM | Rs. in Crs | % to AAuM |
| Aggregate value of Purchase * | 6,383.96 | 412.75% | 1,456.63 | 147.51% |
| Aggregate value of Sales* | 5,675.62 | 366.95% | 1,036.21 | 104.93% |
| Aggregate value of | | | 1,000.21 | 104.93% |
| Purchase&Sales | 12,059.59 | 779.70% | 2,492.84 | 252.44% |

^{*}It includes liquid Mutual Funds

- 11.1.8 There are no Non-traded Securities held in the Scheme
- 11.2 Following are the transactions with Associates and Group Companies under the scheme.

| Sr. No. | Name of | Nature of Transaction | FY 2017-18 | FY 2016-17 |
|------------|---------------|-----------------------|------------------------|------------------------|
| 140. | Related Party | | Amount (Rs. in Crs) | Amount (Rs. in Crs) |
| 1 | SBIPFPL | Management Fees Paid | 0.15 | 0.11 |

11.3 Unit Capital:

Units are created and redeemed based on the intimation provided by Central Record Keeping







NPS TRUST A/C - SBI PENSION FUND SCHEME G TIER I

Agency (CRA) and the same are reflected as Unit Capital and the net premium or discount to the face value is transferred to the Unit Premium Reserve.

Based on the confirmation from CRA the number of units as at the year-end are 84,38,00,381.8399 (PY 58,63,13,487.1955) and the balance 199.0874 (PY 130.6843) have been identified as residual units with CRA.

11.4 Unit NAV:

| Particulars | As on 31.03.2018 | As on 31.03.2017 |
|--------------------|------------------|------------------|
| NAV per Unit (Rs.) | 22 6649 | 21.5474 |

- 11.5 Rs.22,08,64,130.09 is lying with the Trustee Bank as on 31st March, 2018 (PY Rs. 8,33,34,291.52) the units in respect of which have been allotted in the next financial year on receipt of funds by the PFM. Accordingly, the said amount is not included in the subscription received pending allotment as well as balance with bank, on account of the manner in which the PFM operates in the manner as stated in Note 1.1
- 11.6 The Scheme has no contingent liability as at the end of financial year.

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New Delhi

11.7 Previous year figures have been regrouped / reclassified to conform to this year's classifications.

For CNK & ASSOCIATES LLP

Chartered Accountants

Firm Registration No: 101961W/W-100036

Hiren Shah Partner

Membership No.: 100052

Place: Mumbai

Date 2 8 JUN 2018

For and on Behalf of NPS Trust

Ashvin Parekh

(Chairman, NPS Trust Board)

Place: Mumbai

Date:

2 8 JUN 2018

For SBI PENSION FUNDS PVT. LTD.

Kumar Sharadindu MD & CEO

Mayur Kisnadwala Director

Place: Mumbai

Date: 2 0 APR 2018

Munish Malik

(Chief Executive Officer)

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