

NATIONAL PENSION SYSTEM TRUST
NPS TRUST - A/C SBI PENSION FUND SCHEME – CENTRAL GOVT.
BALANCE SHEET AS AT SEPTEMBER 30, 2017

| | Schedules | As at Sept 30, 2017 | As at Sept 30, 2016 |
|------------------------------------|-----------|--------------------------|--------------------------|
| Liabilities | | | |
| Unit Capital | 2 | 1,06,87,99,56,952 | 88,67,86,93,532 |
| Reserves and Surplus | 3 | 1,69,55,91,85,856 | 1,23,63,37,33,965 |
| Current Liabilities and Provisions | 4 | 1,43,55,57,608 | 7,41,95,724 |
| Total | | 2,77,87,47,00,416 | 2,12,38,66,23,221 |
| Assets | | | |
| Investments | 5 | 2,51,97,32,19,590 | 2,05,59,05,77,513 |
| Appreciation in Investment (Net) | | 21,59,69,83,104 | |
| Deposits | 6 | 12,00,00,000 | 25,00,00,000 |
| Other Current Assets | 7 | 11,73,21,66,529 | 6,54,60,45,708 |
| Total | | 2,85,42,23,69,223 | 2,12,38,66,23,221 |
| | | (7,54,76,68,807) | - |

NATIONAL PENSION SYSTEM TRUST
NPS TRUST - A/C SBI PENSION FUND SCHEME – CENTRAL GOVT.
REVENUE ACCOUNT FOR THE HALF YEAR ENDED SEPTEMBER 30, 2017

| Particulars | Schedules | Half Year ended September 30, 2017 | Half Year ended September 30, 2016 |
|---|-----------|---------------------------------------|---------------------------------------|
| Income | | | |
| Dividend | | 25,49,89,749.76 | 17,62,24,414.00 |
| Interest | 8 | 8,65,68,92,706.94 | 6,75,35,18,997.00 |
| Profit on sale/redemption of investments | 9 | 17,33,38,211.60 | 11,89,97,554.00 |
| Profit on inter-scheme transfer/sale of investments | 10 | - | - |
| Unrealized gain on appreciation in investments | | 3,77,81,99,657.21 | 11,50,67,17,972.00 |
| Other income | | | |
| - Miscellaneous Income | 11 | | - |
| Total | | 12,86,34,20,325.51 | 18,55,54,58,937.00 |
| Expenses and Losses | | | |
| Unrealized losses in value of investments | | | - |
| Loss on sale/redemption of investments | 12 | 3,35,44,150.00 | 38,73,364.00 |
| Loss on inter-scheme transfer/sale of investments | 13 | - | - |
| Management fees (including service Tax) | | 1,33,13,874.89 | 98,24,558.02 |
| NPS Trust fees | | 1,30,52,818.54 | 96,31,874.00 |
| Custodian fees (including service Tax) | | 65,81,626.14 | 82,89,320.59 |
| Other Expenses, if any | | | - |
| Less: Provision for Doubtful Debts | | | - |
| Total | | 6,64,92,469.57 | 3,16,19,116.61 |
| Surplus/(Deficit) for the year | | 12,79,69,27,855.94 | 18,52,38,39,820.39 |
| Net Surplus brought forward from previous year | | 71,32,84,31,409.49 | 46,70,05,60,632.45 |
| Net Surplus / (Deficit) carried forward | | 84,12,53,59,265.43 | 65,22,44,00,452.84 |

NATIONAL PENSION SYSTEM TRUST
NPS TRUST - A/C SBI PENSION FUND SCHEME – CENTRAL GOVT.
NOTES ANNEXED TO AND FORMING PART OF THE BALANCE SHEET AS AT SEPTEMBER 30, 2017

| Schedule 2 | As at Sept 30, 2017 | As at Sept 30, 2016 |
|--|--------------------------|--------------------------|
| Unit Capital | | |
| Initial Capital* | 4,07,15,91,514 | 4,07,15,91,514 |
| Outstanding at the beginning of the year | 97,65,71,48,698 | 80,28,92,25,006 |
| Add :Units issued during the year | 9,46,36,19,904 | 8,60,54,49,353 |
| Less: Units redeemed during the year | 24,08,11,649 | 21,59,80,827 |
| Outstanding at the end of the year | 1,06,87,99,56,952 | 88,67,86,93,532 |
| (Face Value of Rs.10/- each unit, fully paid up) | | |
| Outstanding units at the beginning of the year | 9,76,57,14,870 | 8,02,89,22,500.60 |
| Add :Units issued during the year | 94,63,61,990 | 86,05,44,935.30 |
| Less: Units redeemed during the year | 2,40,81,165 | 2,15,98,082.70 |
| Outstanding Units at the end of the year | 10,68,79,95,695 | 8,86,78,69,353.20 |
| * Initial Capital represent capital on the date of commencement of scheme | | |
| Schedule 3 | As at Sept 30, 2017 | As at Sept 30, 2016 |
| Reserves and Surplus | | |
| Unit Premium Reserve | | |
| Opening Balance | 71,28,69,81,141 | 47,62,58,20,056 |
| Add: Premium on Units issued | 14,51,77,53,312 | 11,05,89,82,937 |
| Less: Premium on Units redeemed | 37,09,07,862 | 27,54,69,481 |
| Closing Balance | 85,43,38,26,591 | 58,40,93,33,512 |
| Appropriation Account | | |
| Surplus/(Deficit) carried forward | 84,12,53,59,265 | 65,22,44,00,453 |
| Closing Balance | 84,12,53,59,265 | 65,22,44,00,453 |
| | - | - |
| Total | 1,69,55,91,85,856 | 1,23,63,37,33,965 |

| Schedule 4 | As at Sept 30, 2017 | As at Sept 30, 2016 |
|---|-----------------------|---------------------|
| Current Liabilities and Provisions | | |
| Current Liabilities | | |
| Sundry Creditors for expenses | 70,69,94,607 | 3,72,31,672 |
| Book Overdraft | 68,90,43,653 | - |
| Redemption Payable | 1,19,05,258 | 97,46,255 |
| NPS Charges Payable | 68,22,877 | 50,90,177 |
| Management Fee Payable | 77,45,851 | 59,69,209 |
| Custodial Charges Payable | 1,30,45,362 | 1,61,58,411 |
| | 1,43,55,57,608 | 7,41,95,724 |

| Schedule 5 | As at Sept 30, 2017 | As at Sept 30, 2016 |
|--|--------------------------|--------------------------|
| Investments (Long Term and Short Term) | | |
| Equity Shares | 32,36,93,53,234 | 21,49,25,43,136 |
| Debentures and Bonds Listed/Awaiting Listing | 94,03,53,32,825 | 79,51,61,33,927 |
| Central and State Government Securities (including treasury bills) | 1,25,56,85,33,531 | 1,04,58,19,00,450 |
| Commercial Paper | - | - |
| Others - Mutual Fund Units | - | - |
| - Certificates of Deposit | - | - |
| Total | 2,51,97,32,19,590 | 2,05,59,05,77,513 |

| Schedule 6 | As at Sept 30, 2017 | As at Sept 30, 2016 |
|-------------------------------|---------------------|---------------------|
| Deposits | | |
| Deposits with Scheduled Banks | 12,00,00,000 | 25,00,00,000 |
| | 12,00,00,000 | 25,00,00,000 |

Schedule 7

As at Sept 30, 2017

As at Sept 30, 2016

Other Current Assets

| | | |
|--|------------------------|-----------------------|
| Balances with bank in a current account | - | 2,21,97,828 |
| Contracts for sale of investments | 5,74,19,98,908 | 2,11,42,91,852 |
| Outstanding and accrued income | 5,54,48,45,302 | 4,40,92,13,168 |
| Dividend Receivable | 1,67,67,910 | |
| Interest Receivable on Non-Performing Investments | - | 59,64,578 |
| Less: Provision for Interest on Non performing Investments | (56,24,452) | (56,24,452) |
| Brokerage receivable from PFM | 699 | 2,734 |
| Coupen Receivable | 43,41,78,162 | - |
| Sundry Debtors : | | |
| Redemption receivable on Non performing Investment | 23,85,00,000 | 23,85,00,000 |
| Less: Provision for Non performing Investment | (23,85,00,000) | (23,85,00,000) |
| | 11,73,21,66,529 | 6,54,60,45,708 |

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NATIONAL PENSION SYSTEM TRUST
NPS TRUST - A/C SBI PENSION FUND SCHEME – CENTRAL GOVT.
Notes annexed to and forming part of the Financial Statements

| Schedule 8 | For the half year ended Sept 30, 2017 | For the half year ended Sept 30, 2016 |
|-------------------|--|--|
|-------------------|--|--|

INTEREST INCOME

| | | |
|---|-----------------------|-----------------------|
| Interest Income - Government Securities/Bonds/Debenture | 8,65,68,92,707 | 6,75,35,18,997 |
| | 8,65,68,92,707 | 6,75,35,18,997 |

| Schedule 9 | For the half year ended Sept 30, 2017 | For the half year ended Sept 30, 2016 |
|-------------------|--|--|
|-------------------|--|--|

REALISED GAINS ON SALE OF INVESTMENTS

| | | |
|--|---------------------|---------------------|
| Profit on Sale of Equity | 4,74,47,346 | 2,69,77,970 |
| Profit on Sale of Corp Bonds | 1,48,12,714 | - |
| Profit on Sale of Government Securities | 73,760 | 3,10,76,850 |
| Profit on Sale of Mutual Fund Scheme Units | 11,10,04,392 | 6,09,42,734 |
| | 17,33,38,212 | 11,89,97,554 |

| Schedule 10 | For the half year ended Sept 30, 2017 | For the half year ended Sept 30, 2016 |
|--------------------|--|--|
|--------------------|--|--|

**REALISED GAINS ON SALE OF INVESTMENTS - Inter
Scheme**

| | | |
|---|----------|----------|
| Profit on Sale of Government Securities | - | - |
| | - | - |

Schedule 11**For the half year
ended Sept 30, 2017****For the half year
ended Sept 30, 2016****Other Income**

Excess Provision written Back-Accrued Interest/
Interest Receivable
Provision written back on recovery against Non
Performing Investment

-

-

-

-

Schedule 12**For the half year
ended Sept 30, 2017****For the half year
ended Sept 30, 2016****REALISED LOSSES ON SALE/REDEMPTION OF
INVESTMENTS**

Loss on Sale of Equity
Loss on Sale of Corp Bonds
Loss on Sale of Government Securities

-

3,35,44,150

38,73,364

-

3,35,44,150

38,73,364

Schedule 13**For the half year
ended Sept 30, 2017****For the half year
ended Sept 30, 2016****REALISED LOSSES ON SALE/REDEMPTION OF
INVESTMENTS (Inter Scheme)**

Loss on Sale of Government Securities

-

-

-

| Qty | Name of Security | CF_MARKETVALUE |
|--------------|---|-------------------|
| 11,75,000.00 | Ashok Leyland Limited | 14,46,42,500.00 |
| 7,18,900.00 | Aditya Birla Capital Limited | 13,20,97,875.00 |
| 1,52,663.00 | Acc Ltd. | 25,29,47,324.70 |
| 11,07,892.00 | Ambuja Cements Ltd | 29,51,97,823.40 |
| 3,24,800.00 | Asian Paints Limited | 36,75,76,160.00 |
| 4,07,276.00 | Aurobindo Pharma Ltd | 28,16,92,445.40 |
| 17,40,000.00 | Axis Bank Equity | 88,59,21,000.00 |
| 1,65,000.00 | Bharat Electronics Limited | 2,68,62,000.00 |
| 5,08,200.00 | Bharat Forge Limited | 29,92,78,980.00 |
| 10,20,537.00 | Bhartiartl Equity | 39,74,48,134.65 |
| 1,42,962.00 | Bajaj Auto | 44,45,26,042.80 |
| 9,43,845.00 | Bharat Petroleum Corporation Ltd. | 44,48,34,148.50 |
| 89,960.00 | Britannia Industries Limited | 39,08,08,730.00 |
| 6,24,377.00 | Cipla | 36,59,47,359.70 |
| 16,12,360.00 | Coal India Ltd. | 43,67,07,706.00 |
| 3,09,104.00 | Colgate Palmolive | 32,97,36,692.00 |
| 1,25,261.00 | Dr. Reddy'S Laboratories Limited | 29,17,01,553.75 |
| 8,300.00 | Eicher Motors Limited | 25,90,70,390.00 |
| 8,96,418.00 | Gas Authority Of India Limited | 37,56,43,962.90 |
| 4,45,350.00 | Glenmark Pharmaceuticals Limited | 26,64,52,905.00 |
| 85,000.00 | Godrej Consumer Products | 7,81,27,750.00 |
| 5,13,500.00 | Grasim Industries Ltd | 58,22,83,325.00 |
| 7,79,581.00 | Hcl Technologies Limited | 68,19,77,458.80 |
| 7,35,771.00 | Housing Development Finance Corporation Limited | 1,28,18,23,447.65 |
| 10,63,783.00 | Hdfc Bank Ltd. | 1,92,08,72,963.10 |
| 1,43,325.00 | Hero Motocorp Limited | 54,09,87,378.75 |
| 5,71,400.00 | Hindustan Unilever Limited | 67,07,66,460.00 |
| 51,28,581.00 | Icici Equity | 1,41,85,65,504.60 |
| 6,18,900.00 | Indusind Bank Limited | 1,04,11,13,580.00 |
| 13,88,778.00 | Infosys Technologies Limited | 1,24,97,61,322.20 |
| 6,70,068.00 | Indian Oil Corporation Limited | 26,83,62,234.00 |
| 60,57,300.00 | Itc | 1,56,46,00,590.00 |
| 10,04,900.00 | Kotak Bank Equity | 1,00,71,61,025.00 |
| 12,75,560.00 | Larsen And Tourbo | 1,45,67,53,298.00 |
| 5,47,300.00 | Lic Housing Finance Limited | 34,33,48,655.00 |
| 3,06,310.00 | Lupin Limited | 31,05,98,340.00 |
| 6,19,979.00 | Mahindra & Mahindra Equity | 77,76,08,660.75 |
| 2,12,131.00 | Maruti Equity | 1,69,24,23,544.20 |
| 10,73,875.00 | Motherson Sumi Systems Ltd | 36,12,51,550.00 |
| 4,46,000.00 | National Mineral Development Corporation Ltd | 5,25,16,500.00 |
| 17,25,673.00 | Ntpc Limited | 28,89,63,943.85 |
| 19,19,011.00 | Oil & Natural Gas Corporation | 32,80,54,930.45 |
| 35,22,141.00 | Power Grid Corporation | 74,31,71,751.00 |
| 19,31,550.00 | Reliance Industry Limited | 1,50,83,47,395.00 |

| | | |
|--------------|---------------------------------------|--------------------|
| 49,49,910.00 | State Bank Of India Equity | 1,25,65,34,653.50 |
| 12,18,330.00 | Sun Pharmaceuticals Equity | 61,31,24,572.50 |
| 24,68,613.00 | Tata Motors Limited | 99,11,48,119.50 |
| 3,03,850.00 | Tata Steel | 19,82,77,317.50 |
| 3,04,716.00 | Tata Consultancy Limited | 74,22,72,940.20 |
| 6,83,000.00 | Tech Mahindra Limited | 31,27,11,550.00 |
| 1,31,879.00 | Ultratech Cement Limited | 50,82,88,041.80 |
| 5,47,800.00 | United Phosphorus Limited | 42,64,62,300.00 |
| 5,23,000.00 | Wipro Ltd | 14,65,70,750.00 |
| 6,06,475.00 | Zee Entertainment Enterprises Limited | 31,54,27,647.50 |
| | | 32,36,93,53,233.65 |