













**Asset Management**

# GOLDMAN SACHS MUTUAL FUND

951-A, Rational House, Appasaheb Marathe Marg, Prabhadevi, Mumbai - 400 025.

Tel. (9122) 6616 9000 • Fax: (9122) 6627 9245 • Toll Free: 1800-266-1220

E-mail us at [gsamindia@gs.com](mailto:gsamindia@gs.com). • Visit us at [www.gsam.in](http://www.gsam.in) • CIN: U67190MH2008FTC179910

## HALF-YEARLY PORTFOLIO AS ON SEPTEMBER 30, 2015

( Pursuant to Regulation 59A of Securities and Exchange Board of India [ Mutual Funds ] Regulations, 1996 )

### Disclosure for derivative positions as per SEBI Circular No. CIR/IMD/DF/11/2010 dated August 18, 2010

#### Goldman Sachs India Equity Fund (GSIEF) (Contd...)

#### B. Other than Hedging Positions through Futures as on September 30, 2015

| Underlying  | Long / Short | Futures Price when purchased (Rs) | Current price of the contract (Rs) | Margin maintained (Rs. Lakhs) |
|-------------|--------------|-----------------------------------|------------------------------------|-------------------------------|
| Nifty Index | Long         | 7,856.67                          | 7,980.35                           | 7.86                          |

Total exposure (gross exposure) due to futures (non hedging positions) as a %age of net assets : 0.77%

For the half year period ended September 30, 2015 following details specified for non-hedging transactions through futures which have been squared off/expired:

Total Number of contracts where futures were bought : 1019

Total Number of contracts where futures were sold : 1019

Gross Notional Value of contracts where futures were bought : Rs 2,115.71 Lakhs

Gross Notional Value of contracts where futures were sold : Rs 2,117.08 Lakhs

Net Gain value on all contracts combined : Rs. 1.37 Lakhs

#### C. Hedging Positions through Put Options as on September 30, 2015

| Underlying | Number of Contracts | Option Price when purchased | Current Option Price |
|------------|---------------------|-----------------------------|----------------------|
| NIL        |                     |                             |                      |

Total % age of existing assets hedged through put options - NIL

For the half year period ended September 30, 2015 following details specified for hedging transactions through options which have already been exercised/expired :

Total Number of contracts entered into : NIL

Gross National value of contracts : NIL

Net Profit/Loss on all contracts (premium paid treated as loss) : NIL

#### D. Other than Hedging Positions through Options as on September 30, 2015

| Underlying | Call / put | Number of contracts | Option Price when purchased | Current Price |
|------------|------------|---------------------|-----------------------------|---------------|
| NIL        |            |                     |                             |               |

Total Exposure through options as a %age of net assets : NIL

For the half year period ended September 30, 2015 following details specified with regard to non-hedging transactions through options which have already been exercised/expired :

Total Number of contracts entered into : NIL

Gross National Value of contracts : NIL

Net Profit/Loss on all contracts (premium paid treated as loss) : NIL

#### E. Hedging Positions through swaps as on September 30, 2015 : NIL

### CPSE ETF

| Sr. No. | ISIN         | Name of Instrument                                     | Sub - Industry Classification* | Quantity   | Market value (Rs. in lakhs) | % to Net Assets |
|---------|--------------|--|--------------------------------|------------|-----------------------------|-----------------|
| (a)     |              | <b>EQUITY &amp; EQUITY RELATED INSTRUMENTS LISTED</b>  |                                |            |                             |                 |
| 1       | INE213A01029 | Oil & Natural Gas Corporation Limited                  | Oil                            | 21,563,657 | 49,456.25                   | 24.62%          |
| 2       | INE522F01014 | Coal India Limited                                     | Minerals/Mining                | 14,085,377 | 46,143.70                   | 22.97%          |
| 3       | INE242A01010 | Indian Oil Corporation Limited                         | Petroleum Products             | 6,413,456  | 25,794.92                   | 12.84%          |
| 4       | INE129A01019 | GAIL (India) Limited                                   | Gas                            | 6,062,308  | 18,326.36                   | 9.12%           |
| 5       | INE111A01017 | Container Corporation of India Limited                 | Transportation                 | 971,385    | 14,425.55                   | 7.18%           |
| 6       | INE020B01018 | Rural Electrification Corporation Limited              | Finance                        | 5,068,629  | 13,890.58                   | 6.91%           |
| 7       | INE134E01011 | Power Finance Corporation Limited                      | Finance                        | 5,543,611  | 12,755.85                   | 6.35%           |
| 8       | INE263A01016 | Bharat Electronics Limited                             | Industrial Capital Goods       | 781,850    | 8,877.52                    | 4.42%           |
| 9       | INE274J01014 | Oil India Limited                                      | Oil                            | 1,838,870  | 7,784.86                    | 3.88%           |
| 10      | INE510A01028 | Engineers India Limited                                | Construction Project           | 1,345,981  | 2,572.84                    | 1.28%           |
|         |              | <b>TOTAL</b>   |                                |            | <b>200,028.41</b>           | <b>99.57%</b>   |
| (b)     |              | <b>SECURITIZED DEBT</b>                                |                                |            | -                           | -               |
|         |              | <b>TOTAL</b>   |                                |            | -                           | -               |
| (c)     |              | <b>COLLATERALISED BORROWING AND LENDING OBLIGATION</b> |                                |            | 400.00                      | 0.20%           |
|         |              | <b>TOTAL</b>   |                                |            | <b>400.00</b>               | <b>0.20%</b>    |
| (d)     |              | <b>NET CURRENT ASSETS</b>                              |                                |            | 464.32                      | 0.23%           |
|         |              | <b>TOTAL</b>   |                                |            | <b>464.32</b>               | <b>0.23%</b>    |
|         |              | <b>TOTAL NET ASSETS</b>                                |                                |            | <b>200,892.73</b>           | <b>100.00%</b>  |

\*Classification as per SEBI Circular No. MFD/CIR/14/18337/2002 dated 19th September 2002

#### NOTES :

- Total NPAs provided for Nil
- Total value and percentage of illiquid equity shares Nil
- NAV at the beginning of the month 24.2923
- NAV at the end of the month 20.9106
- Exposure to derivative instrument at the end of the half-year period Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Portfolio Turnover Ratio 0.37
- Dividend declared during the half year period (Rs. per unit) Nil
- Repo transactions in corporate debt securities Nil

**STATUTORY DETAILS:** Goldman Sachs Mutual Fund has been set up as a trust by Goldman Sachs Asset Management L.P. (liability restricted to seed corpus of Rs. 1 Lakhs) with Goldman Sachs Trustee Company (India) Private Limited as the Trustee (Trustee under the Indian Trusts Act, 1882) and Goldman Sachs Asset Management (India) Private Limited as the Investment Manager. The fund offers NAVs, purchases and redemptions on all business days except during the period when there is a book closure.

**RISK FACTORS:** 1. This is not an advertisement soliciting subscription to units of the schemes of Goldman Sachs Mutual Fund. 2. Mutual Fund investments are subject to market risks, read all scheme related documents carefully.