



## SBI Pension Funds Pvt. Ltd.

Name of the Pension Funds : SBI PENSION FUNDS PVT.LTD.

Name of the scheme : NPS TRUST- A/C SBI PENSION FUND SCHEME G - TIER I

Portfolio Statements as on : 30.09.2017

Central Government Security					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
8.35% Goi 2022 14/05/2022	IN0020020072	OTHERS	7600	808235.68	0.01
8.12 % Goi 2020 10/12/2020	IN0020120054	OTHERS	5000	523025	0.00
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	4607700	506386230	3.27
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	630000	67536000	0.44
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	5454300	599700285	3.88
8.20% Goi 2025	IN0020120047	OTHERS	5762500	618316250	4.00
8.20% Gsc Oil Bond 2024 15.09.2024	IN0020099019	OTHERS	1450000	152449955	0.99
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	9600000	996333120	6.44
7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	3890000	406271600	2.63
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	4660000	489672800	3.17
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	14032000	1487015942	9.62
7.95 % Fert Bond2026 18/02/2026	IN0020079037	OTHERS	6000	621291.6	0.00
8.03 Goi Fci Bond 2024	IN0020060011	OTHERS	20000	2085228	0.01
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	5056800	555636127.2	3.59
8.30% Goi 02/07/2040	IN0020100031	OTHERS	2000000	221448400	1.43
8.33% Goi 2036	IN0020060045	OTHERS	3168300	349967566.5	2.26
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	2900	346567.98	0.00
6.57 Govt. Stock 2033 05.12.2033	IN0020160100	OTHERS	200000	19009140	0.12
6.68 Gs 2031 17.09.31	IN0020170042	OTHERS	500000	49200000	0.32
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	2700000	272376000	1.76
6.90% Oil Bond 2026	IN0020089069	OTHERS	8700	846037.59	0.01
7.95% Goi 2032	IN0020020106	OTHERS	185000	19829280.5	0.13
7.00 % Fert Bond 2022 10/12/2022	IN0020089028	OTHERS	6500	646626.5	0.00
7.16% Govt Securities 2023 20/05/2023	IN0020130012	OTHERS	1105000	112433750	0.73
7.28% Gsec 2019 03.06.2019	IN0020130038	OTHERS	40000	4060500	0.03
9.20% Goi 2030 30/09/2030	IN0020130053	OTHERS	628600	73197704.16	0.47
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	11125000	1354810288	8.76
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	1963600	229215151.6	1.48
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	1244400	136510680	0.88
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	2745400	315885449.5	2.04
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	7327700	810443620	5.24

8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	1616000	173962400	1.12
8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	1077400	116014432	0.75
8.24% Gsec 2018 22.04.2018	IN0020080019	OTHERS	479600	48466457.6	0.31
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	4485000	490984162.5	3.17
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	111100	11996677.99	0.08
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	3023200	327261400	2.12
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	6926800	769567480	4.98
8.32% Goi 2032 02.08.2032	IN0020070044	OTHERS	5100000	562907400	3.64
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	7468700	808223876.8	5.23
8.33 % Goi 2032 21.09.2032	IN0020070077	OTHERS	520000	57495152	0.37
<b>Total</b>			<b>12,09,40,800</b>	<b>13,22,04,62,291</b>	<b>85.49</b>

<b>State Development Loans</b>					
<b>Name of Instruments</b>	<b>ISIN No.</b>	<b>Industry</b>	<b>Quantity</b>	<b>Mkt Value</b>	<b>% of Portfolio</b>
8.34% Uttar Pradesh Sdl 2020 22.12.2020	IN3320100107	OTHERS	100.00	10,413.64	0.00
8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	4,200.00	4,36,579.50	0.00
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	31,000.00	32,32,469.20	0.02
8.09% Tamil Nadu Sdl 09-06-20	IN3120100018	OTHERS	13,000.00	13,39,033.80	0.01
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	35,500.00	36,97,158.15	0.02
8.10% Tripura Sdl 09-06-2020	IN3220100017	OTHERS	19,900.00	20,48,151.78	0.01
8.12% Rajasthan Sdl 2020 21.07.2020	IN2920100053	OTHERS	8,700.00	8,97,030.90	0.01
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	1,86,000.00	1,94,70,089.40	0.13
8.15% Rajasthan Sdl 2021 Spl 23.06.2021	IN2920160073	OTHERS	15,00,000.00	15,52,71,450.00	1.00
8.15% Tamil Nadu Sdl 2020 21.07.2020	IN3120100034	OTHERS	40,000.00	41,30,872.00	0.03
8.22% J K Spl Sdl 2026 30.03.2026	IN1820150119	OTHERS	7,00,000.00	7,32,33,300.00	0.47
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	2,54,000.00	2,67,00,327.60	0.17
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	9,00,000.00	9,10,00,890.00	0.59
7.78% Bihar Sdl 2027 01.03.2027	IN1320160170	OTHERS	11,35,000.00	11,62,88,922.00	0.75
7.78% West Bengal Sdl 01.03.2027	IN3420160167	OTHERS	2,00,000.00	2,04,99,860.00	0.13
7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	3,90,000.00	4,00,50,816.00	0.26
7.85% Bihar Sdl 2027 15.03.2027	IN1320160188	OTHERS	10,00,000.00	10,29,37,900.00	0.67
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	17,00,000.00	17,51,54,060.00	1.13
7.92% West Bengal Sdl 15.03.2027	IN3420160175	OTHERS	5,00,000.00	5,17,25,000.00	0.33
7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	4,50,000.00	4,45,39,200.00	0.29
7.23% Rajasthan Sdl 14.06.2027	IN2920170023	OTHERS	7,53,200.00	7,46,55,225.68	0.48
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	1,25,000.00	1,24,07,387.50	0.08
7.29 % Uttar Pradesh Sdl 2027 12.07.2027	IN3320170050	OTHERS	10,00,000.00	9,94,67,400.00	0.64
9.55% Karnataka Sdl 2024 12/02/2024	IN1920130102	OTHERS	1,00,000.00	1,11,03,030.00	0.07
9.63% Maharastra Sdl 2024 12/02/2024	IN2220130180	OTHERS	1,51,000.00	1,68,39,867.30	0.11
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	20,600.00	22,96,576.58	0.01
9.69% Jharkhand Sdl 2024 12/03/2024	IN3720130084	OTHERS	2,00,000.00	2,23,42,500.00	0.14

9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	1,37,800.00	1,54,00,018.14	0.10
9.71% Andhra Pradesh Sdl 2024 12/03/2024	IN1020130168	OTHERS	2,60,000.00	2,91,03,438.00	0.19
9.71% Haryana Sdl 2024 12/03/2024	IN1620130204	OTHERS	4,100.00	4,58,117.19	0.00
9.75% Kerala 2024 26/02/2024	IN2020130166	OTHERS	38,500.00	43,14,594.90	0.03
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	26,000.00	29,20,788.00	0.02
9.84% Uttarakhand Sdl 2024 26/02/2024	IN3620130028	OTHERS	8,000.00	8,99,127.20	0.01
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	1,90,000.00	2,04,53,405.00	0.13
9.19% Kerela 2024 28/05/2024	IN2020140033	OTHERS	1,00,000.00	1,09,58,980.00	0.07
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	25,000.00	26,98,375.00	0.02
9.36% Maharashtra Sdl 2023 06/11/2023	IN2220130115	OTHERS	10,000.00	11,04,639.00	0.01
9.37% Tamil Nadu Sdl 2024 23/04/2024	IN3120140022	OTHERS	700.00	77,268.87	0.00
9.38 Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	3,50,000.00	3,86,51,375.00	0.25
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	1,00,000.00	1,10,30,400.00	0.07
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	95,000.00	1,05,13,887.50	0.07
9.47% Tamil Nadu Sdl 26.03.2024	IN3120130197	OTHERS	5,000.00	5,54,022.50	0.00
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	80,000.00	88,86,352.00	0.06
8.83% Maharashtra Sdl 2024 11/06/2024	IN2220140049	OTHERS	55,000.00	59,33,339.50	0.04
8.89% Andhra Pradesh Sdl 2022 20.09.2022	IN1020120110	OTHERS	78,600.00	84,17,706.30	0.05
8.97% Karnataka Sdl 2024 23/07/2024	IN1920140036	OTHERS	3,70,900.00	4,02,98,767.17	0.26
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	6,000.00	6,52,696.80	0.00
9.07% Kerala Sdl 2024 27.08.2024	IN2020140074	OTHERS	5,00,000.00	5,46,28,850.00	0.35
8.53% Bihar Sdl 2020 28.04.2020	IN1320100010	OTHERS	90,000.00	93,44,187.00	0.06
8.60% Bihar Sdl 2026 09.03.2026	IN1320150056	OTHERS	2,65,000.00	2,84,10,067.00	0.18
8.65% J K Spl Sdl 2028 30.03.2028	IN1820150135	OTHERS	4,75,000.00	5,13,73,767.50	0.33
8.65% Karnataka Sdl 2023 20.03.2023	IN1920120095	OTHERS	23,000.00	24,49,695.50	0.02
8.72% Punjab Spl Sdl 2031 30.03.2031	IN2820150265	OTHERS	2,00,000.00	2,20,41,560.00	0.14
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	5,00,000.00	5,43,16,700.00	0.35
8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	22,500.00	23,39,642.25	0.02
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	5,60,000.00	5,92,28,176.00	0.38
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	13,400.00	13,94,982.88	0.01
8.41% Nagaland Sdl 27.01.2026	IN2620150051	GOVT. SECURITIES AND TREASURY BILLS	2,78,000.00	2,94,46,371.60	0.19
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	46,800.00	48,76,868.88	0.03
8.42% Maharashtra Sdl 2020 25.08.2020	IN2220100035	OTHERS	1,000.00	1,04,090.30	0.00
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	6,30,000.00	6,68,55,663.00	0.43
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	4,500.00	4,69,142.55	0.00
8.49% Bihar Sdl 2019 07.10.2019	IN1320090021	OTHERS	1,000.00	1,03,248.60	0.00
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	1,00,000.00	1,05,04,780.00	0.07
8.28% Maharashtra Sdl 2025 29.07.2025	IN2220150055	OTHERS	99,000.00	1,04,23,779.30	0.07
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	24,800.00	26,11,844.24	0.02

8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	2,20,000.00	2,31,55,572.00	0.15
8.32% Chhatisgarh Sdl 29.07.2025	IN3520150019	OTHERS	2,35,000.00	2,47,28,415.50	0.16
8.32 % Uttar Pradesh Sdl 2025 Spl 02.06.2025	IN3320160093	OTHERS	5,00,000.00	5,24,37,850.00	0.34
8.33% Gujrat Sdl 2020 06.01.2020	IN1520090060	OTHERS	10,000.00	10,30,750.00	0.01
8.34% Kerala Sdl 2020 22.12.2020	IN2020100029	OTHERS	10,100.00	10,52,808.85	0.01
<b>Total</b>			<b>1,81,66,900.00</b>	<b>1,89,84,31,622.05</b>	<b>12.28</b>

#### Money Market Instruments:-

Name of Security	Market Value	% of Portfolio
Gilt Mutual Fund		NIL
Money Market Instruments:-		NIL
Treasury Bills :		NIL
Money Market Mutual Funds	17,74,00,000.00	1.15
Certificate of Deposits / Commercial Papers		NIL
Application Pending Allotment		NIL
Bank Fixed Deposits (> 1 Year)		NIL
Bank Fixed Deposits (< 1 Year)		NIL
Cash	2962270.95	0.02
Accrued Interest & Other Current Assets	165619801.55	1.07
<b>GRAND TOTAL</b>	<b>34,59,82,072.50</b>	<b>2.24</b>

Average Maturity of Portfolio (in yrs)	13.53
Modified Duration (in Yrs)	7.73
Yield to Maturity (%) (annualised)(at market price)	7.15

#### Credit Rating Exposure

Securities	Market Value	% Of Portfolio
Central Govt. Securities	13,22,04,62,290.51	85.49
State Development Loans	1,89,84,31,622.05	12.28
AAA / Equivalent		NIL
A1+ (For Commercial Paper)		NIL
AA+ / Equivalent		NIL
AA / Equivalent		NIL
AA- / Equivalent		NIL
A+ / Equivalent		NIL
A / Equivalent		NIL
A- / Equivalent		NIL
BBB+ / Equivalent		NIL
BBB / Equivalent		NIL

BBB- / Equivalent	NIL	
Lower (Below Investment Grade) (out of above Net NPA )	NIL	
<b>Total</b>	<b>15,11,88,93,912.56</b>	97.76

Bank FD	NIL	
Equity	NIL	
Equity Mutual Funds	NIL	
Money Market Mutual Funds	17,74,00,000.00	1.15
Cash	29,62,270.95	0.02
Accrued Interest & Other Current Assets	16,56,19,801.55	1.07
Application Pending Allotment – NCD	NIL	
Others	NIL	
<b>Grand Total</b>	<b>34,59,82,072.50</b>	2.24

NAV At the Beginning the Period	22.7183
NAV At the End of the Period	22.6845