



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 II

Portfolio Statements as on : 30.09.17

Central Government Security					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	569000	60298750.8	10.46
7.95% Oil Bond 2025 18.01.2025	IN0020079029	OTHERS	7400	766217.46	0.13
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	56800	6241127.2	1.08
8.30% Goi 02/07/2040	IN0020100031	OTHERS	68400	7573535.28	1.31
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	300	35851.86	0.01
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	400000	40352000	7.00
6.90% Oil Bond 2026	IN0020089069	OTHERS	3300	320910.81	0.06
7.95% Goi 2032	IN0020020106	OTHERS	20000	2143706	0.37
7.28% Gsec 2019 03.06.2019	IN0020130038	OTHERS	13500	1370418.75	0.24
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	230600	28082629.42	4.87
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	75000	8754907.5	1.52
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	18000	1974600	0.34
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	92900	10689064.71	1.85
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	350500	38765300	6.72
8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	10000	1076500	0.19
8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	80700	8689776	1.51
8.24% Gsec 2018 22.04.2018	IN0020080019	OTHERS	400	40422.4	0.01
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	284500	31144926.25	5.40
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	96000	10366166.4	1.80
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	20000	2165000	0.38
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	111000	12332100	2.14
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	202200	21881032.56	3.79
8.35% Goi 2022 14/05/2022	IN0020020072	OTHERS	300	31904.04	0.01
8.33% Goi 2036	IN0020060045	OTHERS	79900	8825682.09	1.53
8.13% Goi 2022 21.09.2022	IN0020070051	OTHERS	17000	1800068.8	0.31
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	100000	10990000	1.91
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	60000	6432000	1.12
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	320000	35184000	6.10
8.20% Goi 2025	IN0020120047	OTHERS	81500	8744950	1.52
7.59% Goi 2026 11.01.2026	IN0020150093	OTHERS	320000	33216000	5.76
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	320000	33211104	5.76

7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	228000	23812320	4.13
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	140000	14711200	2.55
7.80% Goi 2020 03.05.2020	IN0020100015	OTHERS	18000	1856251.8	0.32
Total			43,95,200	47,38,80,424	82.18

State Development Loans					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	180000	18545724	3.22
7.95 % Maharastra Sdl Sdl 2023 03/07/2023	IN2220130024	OTHERS	2200	227828.26	0.04
6.89% Bihar Sdl 23.11.2026	IN1320160113	OTHERS	700	67819.29	0.01
7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	50000	4948800	0.86
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	89100	8843985.81	1.53
7.25% Gujarat Sdl 2027 12.07.2027	IN1520170060	OTHERS	40000	3981176	0.69
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	3800	422101.72	0.07
9.63% Maharastra Sdl 2024 12/02/2024	IN2220130180	OTHERS	5000	557611.5	0.10
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	2000	222968.6	0.04
9.70% Rajasthan Sdl 2023 28/08/2023	IN2920130092	OTHERS	2000	223245.8	0.04
9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	12400	1385778.12	0.24
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	10200	1145847.6	0.20
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	10000	1076495	0.19
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	2000	215870	0.04
9.37% Kerala Sdl 2024 23/04/2024	IN2020140025	OTHERS	100	11035.82	0.00
9.38 Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	1000	110432.5	0.02
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	2400	264729.6	0.05
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	500	55336.25	0.01
8.83% Maharastra Sdl 2024 11/06/2024	IN2220140049	OTHERS	6000	647273.4	0.11
8.92% Tamil Nadu Sdl 2022 05.09.2022	IN3120120057	OTHERS	1500	160792.2	0.03
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	4000	435131.2	0.08
8.65% J K Spl Sdl 2028 30.03.2028	IN1820150135	OTHERS	25000	2703882.5	0.47
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	12000	1303600.8	0.23
8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	17500	1819721.75	0.32
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	25000	2644115	0.46
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	2700	281078.64	0.05
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	3800	395985.08	0.07
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	20000	2122402	0.37
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	400	41701.56	0.01
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	6000	630286.8	0.11
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	3100	326480.53	0.06
8.29% Rajasthan Sdl 2024 Spl 23.06.2024	IN2920160107	OTHERS	75000	7837440	1.36
8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	20000	2105052	0.37
8.31% Telegana Sdl 13.01.2026	IN4520150124	OTHERS	10000	1054455	0.18

8.34% Uttar Pradesh Sdl 2020 22.12.2020	IN3320100107	OTHERS	100	10413.64	0.00
8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	1800	187105.5	0.03
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	6000	625639.2	0.11
8.05% Gujarat Sdl 25.02.2025	IN1520140105	OTHERS	5000	519103.5	0.09
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	700	72901.71	0.01
8.14% Maharashtra Sdl 2025 27.05.2025	IN2220150022	OTHERS	4000	417590	0.07
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	27000	2826303.3	0.49
8.16 % Madhya Pradesh Sdl 23.09.2025	IN2120150056	OTHERS	4000	417796	0.07
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	27000	2838223.8	0.49
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	100000	10111210	1.75
7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	10000	1026944	0.18
			8,31,000	8,58,69,415	14.89

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	80,00,000.00	1.39
Certificate of Deposits / Commercial Papers	NIL	
Application Pending Allotment	NIL	
Bank Fixed Deposits (> 1 Year)	NIL	
Bank Fixed Deposits (< 1 Year)	NIL	
Cash	1,35,329.98	0.02
Accred Interest & Other Current Assets	87,55,696.32	1.52
GRAND TOTAL	1,68,91,026.30	2.93

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	47,38,80,424.13	82.18
State Development Loans	8,58,69,414.98	14.89
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	
Total	55,97,49,839.11	97.07

Bank FD	NIL	
Equity	NIL	
Equity Mutual Funds	NIL	
Money Market Mutual Funds	80,00,000.00	1.39
Cash	1,35,329.98	0.02
Accred Interest & Other Current Assets	87,55,696.32	1.52
Application Pending Allotment - NCD	NIL	
Others	NIL	
Grand Total	1,68,91,026.30	2.93

NAV At the Beginning the Period	21.6992
NAV At the End of the Period	21.6545