



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 : 31.08.2018

Central Government Security & State Development Loans					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	17,500.00	17,61,298.00	0.25
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	25,000.00	24,86,657.50	0.35
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	2,700.00	2,71,871.10	0.04
8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	10,000.00	10,15,762.00	0.14
8.41% Kerala Sdl 2028. 06.06.2028	IN2020180047	OTHERS	75,000.00	74,61,442.50	1.04
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	3,800.00	3,82,593.50	0.05
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	20,000.00	19,89,900.00	0.28
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	400.00	40,301.28	0.01
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	3,50,500.00	3,60,33,047.35	5.01
8.65% J K Spl Sdl 2028 30.03.2028	IN1820150135	OTHERS	25,000.00	25,07,867.50	0.35
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	12,000.00	12,23,196.00	0.17
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	75,000.00	79,47,000.00	1.11
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	18,000.00	18,58,680.00	0.26
8.83% Maharstra Sdl 2024 11/06/2024	IN2220140049	OTHERS	6,000.00	6,10,427.40	0.08
8.92% Tamil Nadu Sdl 2022 05.09.2022	IN3120120057	OTHERS	1,500.00	1,52,908.05	0.02
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	92,900.00	98,12,385.99	1.37
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	4,000.00	4,09,804.40	0.06
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	10,000.00	10,24,714.00	0.14
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	2,000.00	2,05,663.80	0.03
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	2,30,600.00	2,53,66,000.00	3.53
9.37% Kerala Sdl 2024 23/04/2024	IN2020140025	OTHERS	100.00	10,389.73	0.00
9.38% Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	1,000.00	1,03,906.00	0.01
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	2,400.00	2,49,548.64	0.03
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	500.00	52,031.95	0.01
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	3,800.00	3,97,150.92	0.06
9.63% Maharastra Sdl 2024 12/02/2024	IN2220130180	OTHERS	5,000.00	5,24,858.00	0.07
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	2,000.00	2,10,158.00	0.03
9.70% Rajastan Sdl 2023 28/08/2023	IN2920130092	OTHERS	2,000.00	2,10,153.40	0.03
9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	12,400.00	13,05,815.48	0.18
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	10,200.00	10,80,056.58	0.15
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	300.00	33,439.44	0.00

6.57% Govt. Stock 2033 05.12.2033	IN0020160100	OTHERS	1,00,000.00	85,24,500.00	1.19
6.68% Gs 2031 17.09.31	IN0020170042	OTHERS	2,64,000.00	2,33,52,780.00	3.25
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	4,50,000.00	4,14,00,000.00	5.76
6.89% Bihar Sdl 23.11.2026	IN1320160113	OTHERS	700.00	63,651.84	0.01
6.90% Oil Bond 2026	IN0020089069	OTHERS	3,300.00	3,02,304.42	0.04
7.95% Goi 2032	IN0020020106	OTHERS	20,000.00	19,50,674.00	0.27
7.06% Govt. Security 2046 10.10.2046	IN0020160068	OTHERS	97,400.00	84,82,566.00	1.18
7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	50,000.00	46,00,645.00	0.64
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	89,100.00	82,36,154.52	1.15
7.25% Gujarat Sdl 2027 12.07.2027	IN1520170060	OTHERS	40,000.00	37,01,004.00	0.51
7.28% Gsec 2019 03.06.2019	IN0020130038	OTHERS	13,500.00	13,49,190.00	0.19
7.40 % Goi 2035 09/09/2035	IN0020050012	OTHERS	1,00,000.00	92,24,000.00	1.28
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	1,00,000.00	94,15,770.00	1.31
7.54% Karnataka Sdl 22.11.2027	IN1920170082	OTHERS	30,000.00	28,21,734.00	0.39
7.59% Goi 2026 11.01.2026	IN0020150093	OTHERS	3,20,000.00	3,10,94,400.00	4.33
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	3,20,000.00	3,07,05,952.00	4.27
7.59%Uttar Pradesh Sdl 2027 25.10.2027	IN3320170126	OTHERS	80,000.00	75,39,688.00	1.05
7.65% Karnataka Sdl 2027 29.11.2027	IN1920170090	OTHERS	40,600.00	38,48,482.12	0.54
7.70% Karnataka Sdl 2027 15.11.2027	IN1920170074	OTHERS	1,00,000.00	95,04,600.00	1.32
7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	2,28,000.00	2,23,91,880.00	3.12
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	3,30,000.00	3,14,20,983.00	4.37
7.76% Karnataka Sdl 2027. 13.12.2027	IN1920170116	OTHERS	28,700.00	27,37,913.99	0.38
7.76% Uttar Pradesh Sdl 2027. 13.12.2027	IN3320170159	OTHERS	1,15,400.00	1,09,90,615.22	1.53
7.80% Goi 2020 03.05.2020	IN0020100015	OTHERS	18,000.00	18,02,340.00	0.25
7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	10,000.00	9,57,831.00	0.13
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	1,80,000.00	1,73,00,448.00	2.41
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	5,69,000.00	5,55,36,619.10	7.73
7.95 % Maharastra Sdl Sdl 2023 03/07/2023	IN2220130024	OTHERS	2,200.00	2,16,221.72	0.03
7.95% Oil Bond 2025 18.01.2025	IN0020079029	OTHERS	7,400.00	7,22,865.30	0.10
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	56,800.00	56,95,807.44	0.79
8.30% Goi 02/07/2040	IN0020100031	OTHERS	68,400.00	68,74,076.88	0.96
8.33% Goi 2036	IN0020060045	OTHERS	79,900.00	80,32,347.00	1.12
8.05% Gujarat Sdl 25.02.2025	IN1520140105	OTHERS	5,000.00	4,90,270.00	0.07
8.05% Tamilnadu 18.04.2028	IN3120180010	OTHERS	14,600.00	14,19,023.64	0.20
8.09% West Bengal Sdl 2028. 27.03.2028	IN3420170216	OTHERS	50,000.00	48,71,940.00	0.68
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	700.00	69,220.55	0.01
8.13% Goi 2022 21.09.2022	IN0020070051	OTHERS	17,000.00	17,06,815.30	0.24
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	1,50,000.00	1,48,03,500.00	2.06
8.13% Kerala Sdl 2028. 21.03.2028	IN2020170147	OTHERS	1,00,000.00	97,69,930.00	1.36
8.14% Maharashtra Sdl 2025 27.05.2025	IN2220150022	OTHERS	4,000.00	3,93,644.00	0.05
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	27,000.00	26,56,197.90	0.37
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	60,000.00	60,12,000.00	0.84

8.16% Gujarat Sdl 2028 09.05.2028	IN1520180044	OTHERS	1,02,000.00	99,90,165.60	1.39
8.16 % Madhya Pradesh Sdl 23.09.2025	IN2120150056	OTHERS	4,000.00	3,93,204.80	0.05
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	3,70,000.00	3,67,33,859.00	5.11
8.20% Goi 2025	IN0020120047	OTHERS	81,500.00	81,91,565.00	1.14
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	27,000.00	26,68,890.60	0.37
8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	80,700.00	81,18,936.48	1.13
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	2,84,500.00	2,83,74,948.90	3.95
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	6,000.00	5,93,777.40	0.08
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	96,000.00	96,69,408.00	1.35
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	20,000.00	20,17,502.00	0.28
8.28% Tamilnadu Sdl 2028. 14.03.2028	IN3120170151	OTHERS	1,75,000.00	1,72,73,427.50	2.40
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	3,100.00	3,07,157.61	0.04
8.29% Rajasthan Sdl 2024 Spl 23.06.2024	IN2920160107	OTHERS	75,000.00	74,27,535.00	1.03
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	1,11,000.00	1,11,55,111.50	1.55
8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	20,000.00	19,83,756.00	0.28
8.31% Telegana Sdl 13.01.2026	IN4520150124	OTHERS	10,000.00	9,89,857.00	0.14
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	2,02,200.00	2,04,62,640.00	2.85
8.34% Uttar Pradesh Sdl 2020 22.12.2020	IN3320100107	OTHERS	100.00	10,060.30	0.00
8.35% Goi 2022 14/05/2022	IN0020020072	OTHERS	300.00	30,320.13	0.00
8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	1,800.00	1,81,082.34	0.03
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	6,000.00	6,02,481.60	0.08
			<b>70,38,500.00</b>	<b>68,69,05,301.21</b>	<b>95.56</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	1,70,00,000.00	2.37
Certificate of Deposits / Commercial Papers	NIL	
Application Pending Allotment	NIL	
Bank Fixed Deposits (> 1 Year)	NIL	
Bank Fixed Deposits (< 1 Year)	NIL	
Cash	37,312.98	0.01
Accred Interest & Other Current Assets	1,48,73,107.34	2.07
<b>GRAND TOTAL</b>	<b>3,19,10,420.32</b>	<b>4.44</b>

Average Maturity of Portfolio (in yrs)	12.71
Modified Duration (in Yrs)	7.18
Yield to Maturity (%) (annualised)(at market price)	8.26

Credit Rating Exposure		
Securities	Market Value	% Of Portfolio
Central Govt. Securities	51,82,06,206.23	72.09
State Development Loans	16,86,99,094.98	23.47
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>68,69,05,301.21</b>	<b>95.56</b>

Bank FD	NIL	
Equity	NIL	
Equity Mutual Funds	NIL	
Money Market Mutual Funds	1,70,00,000.00	2.37
Cash	37,312.98	0.01
Accred Interest & Other Current Assets	1,48,73,107.34	2.07
Application Pending Allotment – NCD	NIL	
Others	NIL	
<b>Grand Total</b>	<b>3,19,10,420.32</b>	<b>4.44</b>

NAV At the Beginning the Period	21.54
NAV At the End of the Period	21.51