



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 A - TIER I

Portfolio Statements as on : 28.09.2018

PSU / PFI BONDS , Private & Infrastructure Corporate Bonds						
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio	Rating
9.15% Icici Bank Perpetual Bond 2023. 20.06.2023	INE090A08UB4	BANKING, FINANCE, FI'S	40,000.00	39,47,136.00	17.69	[ICRA]AA+
8.85% Hdfc Bank Ltd Perpetual Bond	INE040A08377	BANKING, FINANCE, FI'S	1,20,000.00	1,18,35,012.00	53.04	CRISIL AA+
8.75% Axis Bank Ltd. Perpetual Bond 14.12.2021	INE238A08427	BANKING, FINANCE, FI'S	20,000.00	18,87,558.00	8.46	CRISIL AA+
8.65% Bank Of Baroda Perpetual Bond 11.08.2022	INE028A08117	BANKING, FINANCE, FI'S	30,000.00	27,99,573.00	12.55	CRISIL AA+
8.55% Icici Bank Ltd Perpetual Bond	INE090A08TZ5	BANKING, FINANCE, FI'S	10,000.00	9,22,750.00	4.14	[ICRA]AA+
<b>Total</b>			<b>2,20,000.00</b>	<b>2,13,92,029.00</b>	<b>95.86</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	2,53,000.00	1.13
Certificate of Deposits / Commercial Papers		NIL
Application Pending Allotment		NIL
Bank Fixed Deposits (> 1 Year)		NIL
Bank Fixed Deposits (< 1 Year)		NIL
Cash / cash Equivalent & Net Current Assets	6,69,809.58	3.00
<b>GRAND TOTAL</b>	<b>9,22,809.58</b>	<b>4.13</b>

Average Maturity of Portfolio (in yrs)	3.84
Modified Duration (in Yrs)	3.02
Yield to Maturity (%) (annualised)(at market price)	9.74

CREDIT RATING EXPOSURE		
Securities	Market Value	% Of Portfolio
Central Govt. Securities		NIL
State Development Loans		NIL
AAA / Equivalent		NIL
A1+ (For Commercial Paper)		NIL
AA+ / Equivalent	2,13,92,029.00	95.86
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>2,13,92,029.00</b>	<b>95.86</b>

Bank FD	NIL	NIL
Equity	NIL	NIL
Equity Mutual Funds	NIL	NIL
Money Market Mutual Funds	2,53,000.00	1.13
Cash / Cash Equivalent Net Current Assets	6,69,809.58	3.00
Application Pending Allotment - NCD	NIL	NIL
Others	NIL	NIL
<b>Grand Total</b>	<b>9,22,809.58</b>	<b>4.13</b>

NAV At the Beginning the Period	11.38
NAV At the End of the Period	11.31

<b>Total Outstanding Exposure in Derivative</b>	<b>NIL</b>
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