



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 : 31.10.2018

| 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 | 38,04,468.00 | 16.18 | [ICRA]AA+ |
| 8.85% Hdfc Bank Ltd Perpetual Bond | INE040A08377 | BANKING, FINANCE, FI'S | 1,20,000.00 | 1,16,83,056.00 | 49.67 | CRISIL AA+ |
| 8.75% Axis Bank Ltd. Perpetual Bond 14.12.2021 | INE238A08427 | BANKING, FINANCE, FI'S | 20,000.00 | 19,01,382.00 | 8.08 | CRISIL AA+ |
| 8.65% Bank Of Baroda Perpetual Bond 11.08.2022 | INE028A08117 | BANKING, FINANCE, FI'S | 30,000.00 | 28,18,710.00 | 11.98 | CRISIL AA+ |
| 8.55% Icici Bank Ltd Perpetual Bond | INE090A08TZ5 | BANKING, FINANCE, FI'S | 10,000.00 | 9,28,981.00 | 3.95 | [ICRA]AA+ |
| Total | | | 2,20,000.00 | 2,11,36,597.00 | 89.87 | |

| 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 | 15,56,000.00 | 6.62 |
| 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 | 8,27,348.28 | 3.51 |
| GRAND TOTAL | 23,83,348.28 | 10.13 |

| | |
|---|-------|
| Average Maturity of Portfolio (in yrs) | 3.75 |
| Modified Duration (in Yrs) | 2.92 |
| Yield to Maturity (%) (annualised)(at market price) | 10.13 |

| 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 | 2,11,36,597.00 | 89.87 |

| | | |
|--|-----------------------|--------------|
| 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 | 2,11,36,597.00 | 89.87 |

| | | |
|---|---------------------|--------------|
| Bank FD | NIL | NIL |
| Equity | NIL | NIL |
| Equity Mutual Funds | NIL | NIL |
| Money Market Mutual Funds | 15,56,000.00 | 6.62 |
| Cash / Cash Equivalent Net Current Assets | 8,27,348.28 | 3.51 |
| Application Pending Allotment – NCD | NIL | NIL |
| Others | NIL | NIL |
| Grand Total | 23,83,348.28 | 10.13 |

| | |
|---------------------------------|-------|
| NAV At the Beginning the Period | 11.31 |
| NAV At the End of the Period | 11.27 |

| | |
|---|------------|
| Total Outstanding Exposure in Derivative | NIL |
|---|------------|