



## 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 : 31.12.2018

Central Government Security & State Development Loans					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	3,800.00	4,03,117.68	0.05
9.63% Maharashtra Sdl 2024 12/02/2024	IN2220130180	OTHERS	5,000.00	5,33,527.00	0.06
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	2,000.00	2,13,263.60	0.03
9.70% Rajasthan Sdl 2023 28/08/2023	IN2920130092	OTHERS	2,000.00	2,13,175.80	0.03
9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	12,400.00	13,25,722.44	0.16
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	10,200.00	10,96,731.54	0.13
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	10,000.00	10,38,096.00	0.13
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	2,000.00	2,07,658.60	0.03
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	2,30,600.00	2,70,81,456.46	3.27
9.37% Kerala Sdl 2024 23/04/2024	IN2020140025	OTHERS	100.00	10,570.31	0.00
9.38% Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	1,000.00	1,05,561.10	0.01
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	2,400.00	2,53,591.68	0.03
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	500.00	52,911.05	0.01
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	12,000.00	12,48,848.40	0.15
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	75,000.00	84,97,500.00	1.03
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	18,000.00	19,13,675.40	0.23
8.83% Maharashtra Sdl 2024 11/06/2024	IN2220140049	OTHERS	6,000.00	6,22,320.00	0.08
8.92% Tamil Nadu Sdl 2022 05.09.2022	IN3120120057	OTHERS	1,500.00	1,55,181.30	0.02
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	92,900.00	1,03,28,157.50	1.25
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	4,000.00	4,17,375.60	0.05
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	3,50,500.00	3,77,97,043.75	4.57
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	1,11,000.00	1,19,51,503.20	1.44
8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	20,000.00	20,25,922.00	0.24
8.31% Telegana Sdl 13.01.2026	IN4520150124	OTHERS	10,000.00	10,12,374.00	0.12
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	2,02,200.00	2,12,69,134.92	2.57
8.34% Uttar Pradesh Sdl 2020 22.12.2020	IN3320100107	OTHERS	100.00	10,161.28	0.00
8.35% Goi 2022 14/05/2022	IN0020020072	OTHERS	300.00	31,010.13	0.00
8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	1,800.00	1,82,613.78	0.02
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	6,000.00	6,07,957.20	0.07
8.38% Kerala Sdl 05.12.2028	IN2020180112	OTHERS	40,000.00	40,68,208.00	0.49

8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	17,500.00	17,75,569.25	0.21
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	25,000.00	25,40,320.00	0.31
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	2,700.00	2,74,176.63	0.03
8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	10,000.00	10,48,000.00	0.13
8.41% Kerala Sdl 2028. 06.06.2028	IN2020180047	OTHERS	75,000.00	76,38,225.00	0.92
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	3,800.00	3,86,067.84	0.05
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	20,000.00	20,35,760.00	0.25
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	400.00	40,657.80	0.00
8.09% West Bengal Sdl 2028. 27.03.2028	IN3420170216	OTHERS	50,000.00	49,79,800.00	0.60
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	700.00	70,476.91	0.01
8.13% Goi 2022 21.09.2022	IN0020070051	OTHERS	17,000.00	17,51,357.00	0.21
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	1,50,000.00	1,58,92,500.00	1.92
8.13% Kerala Sdl 2028. 21.03.2028	IN2020170147	OTHERS	1,00,000.00	1,00,01,240.00	1.21
8.14% Maharashtra Sdl 2025 27.05.2025	IN2220150022	OTHERS	4,000.00	4,02,470.40	0.05
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	27,000.00	27,17,847.00	0.33
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	60,000.00	62,67,738.00	0.76
8.16% Gujarat Sdl 2028 09.05.2028	IN1520180044	OTHERS	1,02,000.00	1,02,43,054.20	1.24
8.16 % Madhya Pradesh Sdl 23.09.2025	IN2120150056	OTHERS	4,000.00	4,01,862.80	0.05
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	3,70,000.00	3,95,38,237.00	4.78
8.20% Goi 2025	IN0020120047	OTHERS	81,500.00	84,98,820.00	1.03
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	27,000.00	27,28,258.20	0.33
8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	80,700.00	84,57,763.50	1.02
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	2,84,500.00	3,01,28,550.00	3.64
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	6,000.00	6,07,016.40	0.07
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	96,000.00	1,00,83,129.60	1.22
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	20,000.00	21,02,000.00	0.25
8.28% Tamilnadu Sdl 2028. 14.03.2028	IN3120170151	OTHERS	1,75,000.00	1,76,93,970.00	2.14
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	3,100.00	3,13,866.63	0.04
8.29% Rajasthan Sdl 2024 Spl 23.06.2024	IN2920160107	OTHERS	75,000.00	75,71,865.00	0.91
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	1,00,000.00	96,97,380.00	1.17
7.54% Karnataka Sdl 22.11.2027	IN1920170082	OTHERS	30,000.00	29,08,611.00	0.35
7.59% Goi 2026 11.01.2026	IN0020150093	OTHERS	3,20,000.00	3,23,64,800.00	3.91
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	3,20,000.00	3,22,48,032.00	3.90
7.59%Uttar Pradesh Sdl 2027 25.10.2027	IN3320170126	OTHERS	80,000.00	77,77,600.00	0.94
7.65% Karnataka Sdl 2027 29.11.2027	IN1920170090	OTHERS	40,600.00	39,64,573.76	0.48
7.70% Karnataka Sdl 2027 15.11.2027	IN1920170074	OTHERS	1,00,000.00	97,82,960.00	1.18
7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	2,28,000.00	2,32,19,520.00	2.80
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	3,30,000.00	3,33,52,044.00	4.03
7.76% Karnataka Sdl 2027. 13.12.2027	IN1920170116	OTHERS	28,700.00	28,18,391.66	0.34
7.76% Uttar Pradesh Sdl 2027. 13.12.2027	IN3320170159	OTHERS	1,15,400.00	1,13,32,810.84	1.37
7.80% Goi 2020 03.05.2020	IN0020100015	OTHERS	18,000.00	18,17,625.60	0.22

7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	10,000.00	9,84,365.00	0.12
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	1,80,000.00	1,78,10,928.00	2.15
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	5,69,000.00	5,83,90,723.10	7.05
7.95 % Maharastra Sdl Sdl 2023 03/07/2023	IN2220130024	OTHERS	2,200.00	2,20,420.86	0.03
7.95% Oil Bond 2025 18.01.2025	IN0020079029	OTHERS	7,400.00	7,44,916.56	0.09
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	56,800.00	60,11,763.12	0.73
8.30% Goi 02/07/2040	IN0020100031	OTHERS	68,400.00	73,42,746.84	0.89
8.33% Goi 2036	IN0020060045	OTHERS	79,900.00	85,61,285.00	1.03
8.05% Gujarat Sdl 25.02.2025	IN1520140105	OTHERS	5,000.00	5,00,609.00	0.06
8.05% Tamilnadu 18.04.2028	IN3120180010	OTHERS	14,600.00	14,54,744.00	0.18
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	300.00	34,718.52	0.00
6.57% Govt. Stock 2033 05.12.2033	IN0020160100	OTHERS	1,00,000.00	91,01,990.00	1.10
6.68% Gs 2031 17.09.31	IN0020170042	OTHERS	2,64,000.00	2,45,78,400.00	2.97
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	4,50,000.00	4,32,49,500.00	5.22
6.89% Bihar Sdl 23.11.2026	IN1320160113	OTHERS	700.00	65,435.44	0.01
6.90% Oil Bond 2026	IN0020089069	OTHERS	3,300.00	3,13,814.16	0.04
7.95% Goi 2032	IN0020020106	OTHERS	2,20,000.00	2,27,37,000.00	2.75
7.06% Govt. Security 2046 10.10.2046	IN0020160068	OTHERS	97,400.00	91,22,484.00	1.10
7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	50,000.00	47,44,955.00	0.57
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	89,100.00	84,82,943.70	1.02
7.25% Gujarat Sdl 2027 12.07.2027	IN1520170060	OTHERS	40,000.00	38,13,936.00	0.46
7.28% Gsec 2019 03.06.2019	IN0020130038	OTHERS	13,500.00	13,52,767.50	0.16
7.40 % Goi 2035 09/09/2035	IN0020050012	OTHERS	2,30,000.00	2,25,76,800.00	2.73
7.50 % Govt Security 2034 10.08.2034	IN0020040039	OTHERS	5,00,000.00	4,96,70,000.00	6.00
			<b>78,83,500.00</b>	<b>80,40,16,563.54</b>	<b>97.12</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	1,23,00,000.00	1.49
Certificate of Deposits / Commercial Papers		NIL
Application Pending Allotment		NIL
Bank Fixed Deposits (> 1 Year)		NIL
Bank Fixed Deposits (< 1 Year)		NIL
Cash	43,102.40	0.01
Accred Interest & Other Current Assets	1,14,78,024.78	1.39
<b>GRAND TOTAL</b>	<b>2,38,21,127.18</b>	<b>2.88</b>

Average Maturity of Portfolio (in yrs)	12.76
Modified Duration (in Yrs)	7.44
Yield to Maturity (%) (annualised)(at market price)	7.63

Credit Rating Exposure		
Securities	Market Value	% Of Portfolio
Central Govt. Securities	62,94,28,506.86	76.03
State Development Loans	17,45,88,056.68	21.09
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>80,40,16,563.54</b>	<b>97.12</b>

Bank FD		NIL
Equity		NIL
Equity Mutual Funds		NIL
Money Market Mutual Funds	1,23,00,000.00	1.49
Cash	43,102.40	0.01
Accred Interest & Other Current Assets	1,14,78,024.78	1.39
Application Pending Allotment - NCD		NIL
Others		NIL
<b>Grand Total</b>	<b>2,38,21,127.18</b>	<b>2.88</b>

NAV At the Beginning the Period	22.59
NAV At the End of the Period	23.13