



## 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 : 31.01.2019

Central Government Security & State Development Loans					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	10,200.00	10,93,843.92	0.13
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	4,000.00	4,16,587.20	0.05
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	10,000.00	10,37,685.00	0.12
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	2,000.00	2,07,675.80	0.02
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	2,30,600.00	2,69,93,182.78	3.16
9.37% Kerala Sdl 2024 23/04/2024	IN2020140025	OTHERS	100.00	10,547.71	0.00
9.38% Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	1,000.00	1,05,379.70	0.01
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	2,400.00	2,53,062.24	0.03
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	500.00	52,825.35	0.01
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	3,800.00	4,02,424.18	0.05
9.63% Maharashtra Sdl 2024 12/02/2024	IN2220130180	OTHERS	5,000.00	5,32,447.50	0.06
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	2,000.00	2,12,813.80	0.02
9.70% Rajasthan Sdl 2023 28/08/2023	IN2920130092	OTHERS	2,000.00	2,12,878.20	0.02
9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	12,400.00	13,22,546.80	0.15
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	3,50,500.00	3,74,97,997.15	4.39
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	12,000.00	12,43,072.80	0.15
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	75,000.00	83,97,750.00	0.98
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	18,000.00	19,11,600.00	0.22
8.83% Maharashtra Sdl 2024 11/06/2024	IN2220140049	OTHERS	6,000.00	6,20,806.80	0.07
8.92% Tamil Nadu Sdl 2022 05.09.2022	IN3120120057	OTHERS	1,500.00	1,55,165.10	0.02
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	92,900.00	1,02,28,290.00	1.20
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	6,000.00	6,05,191.80	0.07
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	96,000.00	1,00,28,409.60	1.17
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	20,000.00	20,92,000.00	0.24
8.28% Tamilnadu Sdl 2028. 14.03.2028	IN3120170151	OTHERS	1,75,000.00	1,76,78,255.00	2.07
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	3,100.00	3,13,082.64	0.04
8.29% Rajasthan Sdl 2024 Spl 23.06.2024	IN2920160107	OTHERS	75,000.00	75,46,942.50	0.88
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	1,11,000.00	1,18,72,493.40	1.39
8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	20,000.00	20,20,856.00	0.24
8.31% Telegana Sdl 13.01.2026	IN4520150124	OTHERS	10,000.00	10,09,341.00	0.12
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	2,02,200.00	2,11,94,664.66	2.48
8.34% Uttar Pradesh Sdl 2020 22.12.2020	IN3320100107	OTHERS	100.00	10,156.60	0.00
8.35% Goi 2022 14/05/2022	IN0020020072	OTHERS	300.00	31,006.65	0.00

8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	1,800.00	1,82,583.36	0.02
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	6,000.00	6,08,933.40	0.07
8.38% Kerala Sdl 05.12.2028	IN2020180112	OTHERS	40,000.00	40,60,080.00	0.47
8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	17,500.00	17,74,988.25	0.21
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	25,000.00	25,34,105.00	0.30
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	2,700.00	2,74,040.82	0.03
8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	10,000.00	10,47,423.00	0.12
8.41% Kerala Sdl 2028. 06.06.2028	IN2020180047	OTHERS	75,000.00	76,23,315.00	0.89
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	3,800.00	3,85,923.06	0.05
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	20,000.00	20,29,774.00	0.24
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	400.00	40,641.80	0.00
7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	10,000.00	9,80,203.00	0.11
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	1,80,000.00	1,77,29,118.00	2.07
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	5,69,000.00	5,79,81,100.00	6.78
7.95 % Maharashtra Sdl Sdl 2023 03/07/2023	IN2220130024	OTHERS	2,200.00	2,20,191.84	0.03
7.95% Oil Bond 2025 18.01.2025	IN0020079029	OTHERS	7,400.00	7,46,021.38	0.09
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	56,800.00	59,83,709.60	0.70
8.30% Goi 02/07/2040	IN0020100031	OTHERS	68,400.00	72,85,968.00	0.85
8.33% Goi 2036	IN0020060045	OTHERS	79,900.00	85,09,350.00	1.00
8.05% Gujarat Sdl 25.02.2025	IN1520140105	OTHERS	5,000.00	4,99,482.00	0.06
8.05% Tamilnadu 18.04.2028	IN3120180010	OTHERS	14,600.00	14,53,722.00	0.17
8.09% West Bengal Sdl 2028. 27.03.2028	IN3420170216	OTHERS	50,000.00	49,78,460.00	0.58
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	700.00	70,411.11	0.01
8.13% Goi 2022 21.09.2022	IN0020070051	OTHERS	17,000.00	17,52,445.00	0.21
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	1,50,000.00	1,57,39,125.00	1.84
8.13% Kerala Sdl 2028. 21.03.2028	IN2020170147	OTHERS	1,00,000.00	99,84,070.00	1.17
8.14% Maharashtra Sdl 2025 27.05.2025	IN2220150022	OTHERS	4,000.00	4,01,292.40	0.05
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	27,000.00	27,10,662.30	0.32
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	60,000.00	62,44,410.00	0.73
8.16% Gujarat Sdl 2028 09.05.2028	IN1520180044	OTHERS	1,02,000.00	1,02,24,174.00	1.20
8.16 % Madhya Pradesh Sdl 23.09.2025	IN2120150056	OTHERS	4,000.00	4,00,843.20	0.05
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	3,70,000.00	3,89,79,500.00	4.56
8.20% Goi 2025	IN0020120047	OTHERS	81,500.00	84,78,608.00	0.99
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	27,000.00	27,21,421.80	0.32
8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	2,80,700.00	2,92,48,940.00	3.42
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	2,84,500.00	2,99,57,850.00	3.50
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	300.00	34,538.37	0.00
6.57% Govt. Stock 2033 05.12.2033	IN0020160100	OTHERS	1,00,000.00	90,98,800.00	1.06
6.68% Gs 2031 17.09.31	IN0020170042	OTHERS	2,64,000.00	2,44,12,080.00	2.86
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	4,50,000.00	4,30,29,765.00	5.03
6.89% Bihar Sdl 23.11.2026	IN1320160113	OTHERS	700.00	65,208.15	0.01
6.90% Oil Bond 2026	IN0020089069	OTHERS	3,300.00	3,13,622.76	0.04
7.95% Goi 2032	IN0020020106	OTHERS	2,20,000.00	2,25,94,000.00	2.64
7.06% Govt. Security 2046 10.10.2046	IN0020160068	OTHERS	97,400.00	90,72,868.44	1.06

7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	50,000.00	47,27,240.00	0.55
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	89,100.00	84,54,485.16	0.99
7.25% Gujarat Sdl 2027 12.07.2027	IN1520170060	OTHERS	40,000.00	38,01,624.00	0.44
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	2,24,88,250.00	2.63
7.50 % Govt Security 2034 10.08.2034	IN0020040039	OTHERS	5,00,000.00	4,92,75,000.00	5.76
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	1,00,000.00	96,46,290.00	1.13
7.54% Karnataka Sdl 22.11.2027	IN1920170082	OTHERS	30,000.00	28,96,251.00	0.34
7.59% Goi 2026 11.01.2026	IN0020150093	OTHERS	3,20,000.00	3,22,64,000.00	3.77
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	3,20,000.00	3,20,83,200.00	3.75
7.59%Uttar Pradesh Sdl 2027 25.10.2027	IN3320170126	OTHERS	80,000.00	77,37,576.00	0.91
7.65% Karnataka Sdl 2027 29.11.2027	IN1920170090	OTHERS	40,600.00	39,47,513.64	0.46
7.70% Karnataka Sdl 2027 15.11.2027	IN1920170074	OTHERS	1,00,000.00	97,41,120.00	1.14
7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	2,28,000.00	2,31,28,228.80	2.71
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	3,30,000.00	3,31,61,700.00	3.88
7.76% Karnataka Sdl 2027. 13.12.2027	IN1920170116	OTHERS	28,700.00	28,06,096.58	0.33
7.76% Uttar Pradesh Sdl 2027. 13.12.2027	IN3320170159	OTHERS	1,15,400.00	1,12,76,253.30	1.32
7.80% Goi 2020 03.05.2020	IN0020100015	OTHERS	18,000.00	18,20,737.80	0.21
			<b>80,83,500.00</b>	<b>82,03,83,084.70</b>	<b>95.97</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	1,91,00,000.00	2.23
Certificate of Deposits / Commercial Papers		NIL
Application Pending Allotment		NIL
Bank Fixed Deposits (> 1 Year)		NIL
Bank Fixed Deposits (< 1 Year)		NIL
Cash	5,69,063.35	0.07
Accred Interest & Other Current Assets	1,47,94,506.04	1.73
<b>GRAND TOTAL</b>	<b>3,44,63,569.39</b>	<b>4.03</b>

Average Maturity of Portfolio (in yrs)	12.55
Modified Duration (in Yrs)	7.31
Yield to Maturity (%) (annualised)(at market price)	7.70

Credit Rating Exposure		
Securities	Market Value	% Of Portfolio
Central Govt. Securities	64,63,31,402.89	75.61
State Development Loans	17,40,51,681.81	20.36
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>82,03,83,084.70</b>	<b>95.97</b>

Bank FD	NIL	
Equity	NIL	
Equity Mutual Funds	NIL	
Money Market Mutual Funds	1,91,00,000.00	2.23
Cash	5,69,063.35	0.07
Accred Interest & Other Current Assets	1,47,94,506.04	1.73
Application Pending Allotment - NCD	NIL	
Others	NIL	
<b>Grand Total</b>	<b>3,44,63,569.39</b>	<b>4.03</b>

NAV At the Beginning the Period	23.13
NAV At the End of the Period	23.15