



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 I

Portfolio Statements as on : 28.02.2019

Central Government Security & State Development Loans					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
7.76% Uttar Pradesh Sdl 2027. 13.12.2027	IN3320170159	OTHERS	2000000	192899000	0.73
7.78% Bihar Sdl 2027 01.03.2027	IN1320160170	OTHERS	1135000	109907271	0.42
7.78% West Bengal Sdl 01.03.2027	IN3420160167	OTHERS	200000	19350040	0.07
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	2900	333899.04	0.00
6.57% Govt. Stock 2033 05.12.2033	IN0020160100	OTHERS	6200000	556140000	2.11
6.68% Gs 2031 17.09.31	IN0020170042	OTHERS	284700	26043957.42	0.10
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	200000	19009560	0.07
6.90% Oil Bond 2026	IN0020089069	OTHERS	8700	826667.04	0.00
7.95% Goi 2032	IN0020020106	OTHERS	13885000	1405856250	5.33
7.00 % Fert Bond 2022 10/12/2022	IN0020089028	OTHERS	6500	642236.4	0.00
7.06% Govt. Security 2046 10.10.2046	IN0020160068	OTHERS	1000000	92230700	0.35
7.16% Govt Securities 2023 20/05/2023	IN0020130012	OTHERS	1105000	110886750	0.42
7.17% Govt. Security 2028. 08.01.2028	IN0020170174	OTHERS	5650000	549801500	2.08
7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	450000	42026400	0.16
7.23% Rajasthan Sdl 14.06.2027	IN2920170023	OTHERS	753200	70551415.48	0.27
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	125000	11722012.5	0.04
8.33 % Goi 2032 21.09.2032	IN0020070077	OTHERS	520000	54239848	0.21
8.33% Gujrat Sdl 2020 06.01.2020	IN1520090060	OTHERS	10000	1010467	0.00
8.34% Kerala Sdl 2020 22.12.2020	IN2020100029	OTHERS	10100	1029847.51	0.00
8.34% Uttar Pradesh Sdl 2020 22.12.2020	IN3320100107	OTHERS	100	10192.6	0.00
8.35% Goi 2022 14/05/2022	IN0020020072	OTHERS	7600	790754.16	0.00
8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	4200	427372.68	0.00
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	31000	3159076.7	0.01
8.38% Kerala Sdl 05.12.2028	IN2020180112	OTHERS	960000	95994912	0.36
8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	22500	2289312	0.01
8.13% Kerala Sdl 2028. 21.03.2028	IN2020170147	OTHERS	1000000	98442200	0.37
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	186000	18591481.2	0.07
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	630000	65390661	0.25
8.15% Rajasthan Sdl 2021 Spl 23.06.2021	IN2920160073	OTHERS	1500000	152324100	0.58
8.15% Tamilnadu Sdl 2028 09.05.2028	IN3120180036	OTHERS	3099500	305778692.9	1.16
8.15% Tamil Nadu Sdl 2020 21.07.2020	IN3120100034	OTHERS	40000	4052040	0.02
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	7754300	809738124.9	3.07
8.19% Karnataka Sdl 23.01.2029	IN1920180149	OTHERS	1377600	136268472.5	0.52
8.20% Goi 2025	IN0020120047	OTHERS	5762500	600250236.3	2.27
8.20% Gsc Oil Bond 2024 15.09.2024	IN0020099019	OTHERS	1450000	148370235	0.56
8.21% West Bengal Sdl 23.01.2019	IN3420180124	OTHERS	730700	72119943.86	0.27
8.22% J K Spl Sdl 2026 30.03.2026	IN1820150119	OTHERS	700000	69415570	0.26
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	254000	25494030.8	0.10

8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	5077400	526019147.7	1.99
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	10985000	1140450617	4.32
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	100000	10043910	0.04
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	111100	11540290.3	0.04
7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	390000	37799385	0.14
7.85% Bihar Sdl 2027 15.03.2027	IN1320160188	OTHERS	1000000	97222300	0.37
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	1700000	165425810	0.63
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	14032000	1425510880	5.40
7.92% West Bengal Sdl 15.03.2027	IN3420160175	OTHERS	500000	48770650	0.18
7.95 % Fert Bond2026 18/02/2026	IN0020079037	OTHERS	6000	604956	0.00
7.98% Uttar Pradesh Sdl 2028. 11.04.2028	IN3320180018	OTHERS	1500000	146161950	0.55
8.03% Goi Fci Bond 2024	IN0020060011	OTHERS	20000	2028992	0.01
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	5056800	526482158.2	1.99
8.30% Goi 02/07/2040	IN0020100031	OTHERS	2000000	210429000	0.80
8.33% Goi 2036	IN0020060045	OTHERS	5168300	541816146.4	2.05
8.05% Tamilnadu 18.04.2028	IN3120180010	OTHERS	2000000	196067200	0.74
8.08% Gujarat Sdl 26.12.2028	IN1520180234	OTHERS	1000000	98180300	0.37
8.09% Tamil Nadu Sdl 09-06-20	IN3120100018	OTHERS	13000	1314540.5	0.00
8.09% West Bengal Sdl 2028. 27.03.2028	IN3420170216	OTHERS	1500000	147114150	0.56
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	35500	3585837.25	0.01
8.10% Tripura Sdl 09-06-2020	IN3220100017	OTHERS	19900	2011070.12	0.01
8.12 % Goi 2020 10/12/2020	IN0020120054	OTHERS	5000	511750	0.00
8.12% Rajasthan Sdl 2020 21.07.2020	IN2920100053	OTHERS	8700	880754.94	0.00
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	6107700	635363264.8	2.41
7.28% Gsec 2019 03.06.2019	IN0020130038	OTHERS	40000	4007080	0.02
7.29 % Uttar Pradesh Sdl 2027 12.07.2027	IN3320170050	OTHERS	1000000	93866700	0.36
7.40 % Goi 2035 09/09/2035	IN0020050012	OTHERS	19238300	1849712525	7.01
7.50 % Govt Security 2034 10.08.2034	IN0020040039	OTHERS	9500000	925347500	3.51
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	900000	85854690	0.33
7.54% Karnataka Sdl 22.11.2027	IN1920170082	OTHERS	300000	28598640	0.11
7.59% Goi 2026 11.01.2026	IN0020150093	OTHERS	1500000	151425000	0.57
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	9600000	957142080	3.63
7.59%Uttar Pradesh Sdl 2027 25.10.2027	IN3320170126	OTHERS	1500000	143184300	0.54
7.61% Goi 2030 09.05.2030	IN0020160019	OTHERS	2500000	248375000	0.94
7.62% Karnataka Sdl 2027 01.11.2027	IN1920170058	OTHERS	221200	21199697.4	0.08
7.64% Gujarat Sdl 08.11.2027	IN1520170128	OTHERS	609100	58481822.85	0.22
7.64% Karnataka Sdl 08.11.2027	IN1920170066	OTHERS	458100	43956619.02	0.17
7.65% Karnataka Sdl 2027 29.11.2027	IN1920170090	OTHERS	300000	28798710	0.11
7.70% Karnataka Sdl 2027 15.11.2027	IN1920170074	OTHERS	1500000	144471000	0.55
7.72% Goi 2055 26.10.2055	IN0020150077	OTHERS	1000000	100107500	0.38
7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	3890000	395224000	1.50
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	13510000	1340924242	5.08
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	100000	10587950	0.04
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	95000	10077296	0.04
9.47% Tamil Nadu Sdl 26.03.2024	IN3120130197	OTHERS	5000	529770	0.00
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	80000	8510768	0.03
9.55% Karnataka Sdl 2024 12/02/2024	IN1920130102	OTHERS	100000	10611860	0.04
9.63% Maharastra Sdl 2024 12/02/2024	IN2220130180	OTHERS	151000	16078736.7	0.06
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	20600	2193131.62	0.01

9.69% Jharkhand Sdl 2024 12/03/2024	IN3720130084	OTHERS	200000	21327260	0.08
9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	137800	14707132.18	0.06
9.71% Andhra Pradesh Sdl 2024 12/03/2024	IN1020130168	OTHERS	260000	27760772	0.11
9.71% Haryana Sdl 2024 12/03/2024	IN1620130204	OTHERS	4100	438128.05	0.00
9.75% Kerala 2024 26/02/2024	IN2020130166	OTHERS	38500	4116019.6	0.02
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	26000	2788682	0.01
9.84% Uttarakhand Sdl 2024 26/02/2024	IN3620130028	OTHERS	8000	857986.4	0.00
9.07% Kerala Sdl 2024 27.08.2024	IN2020140074	OTHERS	500000	52226350	0.20
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	190000	19790096	0.07
9.19% Kerela 2024 28/05/2024	IN2020140033	OTHERS	100000	10477520	0.04
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	25000	2611190	0.01
9.20% Goi 2030 30/09/2030	IN0020130053	OTHERS	628600	70047098.1	0.27
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	13625000	1577543375	5.98
9.36% Maharastra Sdl 2023 06/11/2023	IN2220130115	OTHERS	10000	1058600	0.00
9.37% Tamil Nadu Sdl 2024 23/04/2024	IN3120140022	OTHERS	700	73876.95	0.00
9.38% Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	350000	37056740	0.14
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	500000	51315650	0.19
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	1963600	217905208.3	0.83
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	1244400	133119441.1	0.50
8.83% Maharstra Sdl 2024 11/06/2024	IN2220140049	OTHERS	55000	5692269	0.02
8.89% Andhra Pradesh Sdl 2022 20.09.2022	IN1020120110	OTHERS	78600	8161305.24	0.03
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	245400	26920281.84	0.10
8.97% Karnataka Sdl 2024 23/07/2024	IN1920140036	OTHERS	370900	38603420.36	0.15
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	6000	624790.2	0.00
8.53% Bihar Sdl 2020 28.04.2020	IN1320100010	OTHERS	90000	9135702	0.03
8.5% Kerala Sdl 21.08.2028	IN2020180088	OTHERS	656200	66135313.86	0.25
8.60% Bihar Sdl 2026 09.03.2026	IN1320150056	OTHERS	265000	26894797	0.10
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	7327700	779085460.6	2.95
8.65% Karnataka Sdl 2023 20.03.2023	IN1920120095	OTHERS	23000	2368650.4	0.01
8.71% Uttar Pradesh Sdl 2028 17.10.2028	IN3320180059	OTHERS	239100	24396711.96	0.09
8.72% Punjab Spl Sdl 2031 30.03.2031	IN2820150265	OTHERS	200000	20378780	0.08
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	560000	56195664	0.21
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	13400	1364263.38	0.01
8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	1616000	170029379.2	0.64
8.41% Kerala Sdl 2028. 06.06.2028	IN2020180047	OTHERS	500000	50092400	0.19
8.41% Nagaland Sdl 27.01.2026	IN2620150051	GOVT. SECURITIES AND TREASURY BILLS	278000	27889821.8	0.11
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	46800	4767899.76	0.02
8.42% Maharashtra Sdl 2020 25.08.2020	IN2220100035	OTHERS	1000	101776.4	0.00
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	630000	63402444	0.24
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	4500	458761.95	0.00
8.43% Tamilnadu Sdl 2028 07.03.2028	IN3120170144	OTHERS	460000	46200882	0.18
8.49% Bihar Sdl 2019 07.10.2019	IN1320090021	OTHERS	1000	100901	0.00
8.27% Uttar Pradesh Sdl 2028. 14.03.2028	IN3320170217	OTHERS	2000000	198427600	0.75
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	3023200	314784955.9	1.19
8.28% Maharashtra Sdl 2025 29.07.2025	IN2220150055	OTHERS	99000	9959657.4	0.04
8.28% Tamilnadu Sdl 2028. 14.03.2028	IN3120170151	OTHERS	398300	39629296.63	0.15
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	24800	2493716.88	0.01
8.29% West Bengal Sdl 2028. 21.02.2028	IN3420170182	OTHERS	2000000	198679000	0.75
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	6926800	733303604	2.78

8.30% Himachal Pradesh Sdl 09.01.2029	IN1720180042	OTHERS	1323600	131332092.2	0.50
8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	220000	22121374	0.08
8.32% Chhatisgarh Sdl 29.07.2025	IN3520150019	OTHERS	235000	23642410	0.09
8.32% Goi 2032 02.08.2032	IN0020070044	OTHERS	5100000	531897870	2.01
8.32% Rajasthan Sdl 06.02.2029	IN2920180303	OTHERS	2500000	248573500	0.94
8.32% Uttar Pradesh Sdl 13.02.2029	IN3320180158	OTHERS	2500000	248424750	0.94
8.32 % Uttar Pradesh Sdl 2025 Spl 02.06.2025	IN3320160093	OTHERS	500000	50144950	0.19
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	7468700	781574061.4	2.96
Total			25,33,09,500.00	25,73,72,28,548.73	97.50

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	14,47,00,000.00	0.55
Certificate of Deposits / Commercial Papers		NIL
Application Pending Allotment		NIL
Bank Fixed Deposits (> 1 Year)		NIL
Bank Fixed Deposits (< 1 Year)		NIL
Cash	2,03,35,074.74	0.08
Accrued Interest & Other Current Assets	49,59,77,633.39	1.88
GRAND TOTAL	66,10,12,708.13	2.50

Average Maturity of Portfolio (in yrs)	13.64
Modified Duration (in Yrs)	7.65
Yield to Maturity (%) (annualised)(at market price)	7.82

Credit Rating Exposure		
Securities	Market Value	% Of Portfolio
Central Govt. Securities	20,76,97,84,243.98	78.68
State Development Loans	4,96,74,44,304.75	18.82
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
Total	25,73,72,28,548.73	97.50

Bank FD		NIL
Equity		NIL
Equity Mutual Funds		NIL
Money Market Mutual Funds	14,47,00,000.00	0.55
Cash	2,03,35,074.74	0.08
Accrued Interest & Other Current Assets	49,59,77,633.39	1.88
Application Pending Allotment – NCD		NIL
Others		NIL
Grand Total	66,10,12,708.13	2.50

NAV At the Beginning the Period	24.30
NAV At the End of the Period	24.22