



## 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 : 28.02.2019

Central Government Security & State Development Loans					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
8.05% Gujarat Sdl 25.02.2025	IN1520140105	OTHERS	5000	497540	0.06
8.05% Tamilnadu 18.04.2028	IN3120180010	OTHERS	14600	1431290.56	0.16
8.09% West Bengal Sdl 2028. 27.03.2028	IN3420170216	OTHERS	50000	4903805	0.56
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	700	70706.65	0.01
8.13% Goi 2022 21.09.2022	IN0020070051	OTHERS	17000	1762050	0.20
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	150000	15603990	1.78
7.28% Gsec 2019 03.06.2019	IN0020130038	OTHERS	13500	1352389.5	0.15
7.40 % Goi 2035 09/09/2035	IN0020050012	OTHERS	230000	22113902	2.52
7.50 % Govt Security 2034 10.08.2034	IN0020040039	OTHERS	500000	48702500	5.55
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	100000	9539410	1.09
7.54% Karnataka Sdl 22.11.2027	IN1920170082	OTHERS	30000	2859864	0.33
7.59% Goi 2026 11.01.2026	IN0020150093	OTHERS	320000	32304000	3.68
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	320000	31904736	3.64
7.59%Uttar Pradesh Sdl 2027 25.10.2027	IN3320170126	OTHERS	80000	7636496	0.87
7.65% Karnataka Sdl 2027 29.11.2027	IN1920170090	OTHERS	40600	3897425.42	0.44
7.70% Karnataka Sdl 2027 15.11.2027	IN1920170074	OTHERS	100000	9631400	1.10
7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	228000	23164800	2.64
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	330000	32753886	3.73
7.76% Karnataka Sdl 2027. 13.12.2027	IN1920170116	OTHERS	28700	2774147.74	0.32
7.76% Uttar Pradesh Sdl 2027. 13.12.2027	IN3320170159	OTHERS	115400	11130272.3	1.27
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	300	34541.28	0.00
6.57% Govt. Stock 2033 05.12.2033	IN0020160100	OTHERS	100000	8970000	1.02
6.68% Gs 2031 17.09.31	IN0020170042	OTHERS	264000	24150350.4	2.75
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	450000	42771510	4.87
6.89% Bihar Sdl 23.11.2026	IN1320160113	OTHERS	700	64496.32	0.01
6.90% Oil Bond 2026	IN0020089069	OTHERS	3300	313563.36	0.04
7.95% Goi 2032	IN0020020106	OTHERS	258700	26193375	2.98
7.06% Govt. Security 2046 10.10.2046	IN0020160068	OTHERS	97400	8983270.18	1.02
7.17% Govt. Security 2028. 08.01.2028	IN0020170174	OTHERS	350000	34058500	3.88
7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	50000	4669600	0.53
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	89100	8355450.51	0.95
7.25% Gujarat Sdl 2027 12.07.2027	IN1520170060	OTHERS	40000	3755448	0.43
9.38% Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	1000	105876.4	0.01
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	2400	254110.8	0.03
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	500	53038.4	0.01
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	3800	404261.48	0.05
9.63% Maharastra Sdl 2024 12/02/2024	IN2220130180	OTHERS	5000	532408.5	0.06
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	2000	212925.4	0.02

9.70% Rajasthan Sdl 2023 28/08/2023	IN2920130092	OTHERS	2000	213670.8	0.02
9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	12400	1323428.44	0.15
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	10200	1094021.4	0.12
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	10000	1041584	0.12
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	2000	208895.2	0.02
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	230600	26699559.8	3.04
9.37% Kerala Sdl 2024 23/04/2024	IN2020140025	OTHERS	100	10545.28	0.00
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	12000	1231575.6	0.14
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	75000	8322922.5	0.95
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	18000	1925546.4	0.22
8.83% Maharstra Sdl 2024 11/06/2024	IN2220140049	OTHERS	6000	620974.8	0.07
8.92% Tamil Nadu Sdl 2022 05.09.2022	IN3120120057	OTHERS	1500	155627.85	0.02
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	92900	10191092.84	1.16
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	4000	416526.8	0.05
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	350500	37265370.3	4.25
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	25000	2508735	0.29
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	2700	274888.89	0.03
8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	10000	1052162	0.12
8.41% Kerala Sdl 2028. 06.06.2028	IN2020180047	OTHERS	75000	7513860	0.86
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	3800	387137.16	0.04
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	20000	2012776	0.23
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	400	40778.84	0.00
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	96000	9971808	1.14
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	20000	2082462	0.24
8.28% Tamilnadu Sdl 2028. 14.03.2028	IN3120170151	OTHERS	175000	17411817.5	1.98
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	3100	311714.61	0.04
8.29% Rajasthan Sdl 2024 Spl 23.06.2024	IN2920160107	OTHERS	75000	7546290	0.86
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	111000	11750981.7	1.34
8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	20000	2011034	0.23
8.31% Telegana Sdl 13.01.2026	IN4520150124	OTHERS	10000	1000355	0.11
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	202200	21159542.52	2.41
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	300	31213.98	0.00
8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	1800	183159.72	0.02
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	6000	611434.2	0.07
8.38% Kerala Sdl 05.12.2028	IN2020180112	OTHERS	40000	3999788	0.46
8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	17500	1780576	0.20
8.13% Kerala Sdl 2028. 21.03.2028	IN2020170147	OTHERS	100000	9844220	1.12
8.14% Maharashtra Sdl 2025 27.05.2025	IN2220150022	OTHERS	4000	399630	0.05
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	27000	2698763.4	0.31
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	60000	6227682	0.71
8.16% Gujarat Sdl 2028 09.05.2028	IN1520180044	OTHERS	102000	10073846.4	1.15
8.16 % Madhya Pradesh Sdl 23.09.2025	IN2120150056	OTHERS	4000	399164.4	0.05
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	370000	38637028	4.40
8.20% Goi 2025	IN0020120047	OTHERS	81500	8489439.35	0.97
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	27000	2709995.4	0.31
8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	280700	29080548.07	3.31
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	284500	29536477.05	3.37
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	6000	602634.6	0.07

7.80% Goi 2020 03.05.2020	IN0020100015	OTHERS	18000	1822860	0.21
7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	10000	969215	0.11
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	180000	17515674	2.00
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	569000	57804710	6.59
7.95 % Maharastra Sdl Sdl 2023 03/07/2023	IN2220130024	OTHERS	2200	221158.74	0.03
7.95% Oil Bond 2025 18.01.2025	IN0020079029	OTHERS	7400	747733.74	0.09
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	56800	5913658.16	0.67
8.30% Goi 02/07/2040	IN0020100031	OTHERS	68400	7196671.8	0.82
8.33% Goi 2036	IN0020060045	OTHERS	79900	8376276.55	0.95
			<b>84,72,200</b>	<b>85,15,58,774</b>	<b>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	1,02,00,000.00	1.16
Certificate of Deposits / Commercial Papers		NIL
Application Pending Allotment		NIL
Bank Fixed Deposits (> 1 Year)		NIL
Bank Fixed Deposits (< 1 Year)		NIL
Cash	10,83,557.53	0.12
Accred Interest & Other Current Assets	1,47,72,393.23	1.68
<b>GRAND TOTAL</b>	<b>2,60,55,950.76</b>	<b>2.97</b>

Average Maturity of Portfolio (in yrs)	12.32
Modified Duration (in Yrs)	7.22
Yield to Maturity (%) (annualised)(at market price)	7.79

Credit Rating Exposure		
Securities	Market Value	% Of Portfolio
Central Govt. Securities	67,94,23,110.48	77.42
State Development Loans	17,21,35,663.11	19.61
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 N		NIL
<b>Total</b>	<b>85,15,58,773.59</b>	<b>97.03</b>

Bank FD	NIL	
Equity	NIL	
Equity Mutual Funds	NIL	
Money Market Mutual Funds	1,02,00,000.00	1.16
Cash	10,83,557.53	0.12
Accred Interest & Other Current Assets	1,47,72,393.23	1.68
Application Pending Allotment – NCD	NIL	
Others	NIL	
<b>Grand Total</b>	<b>2,60,55,950.76</b>	2.97

NAV At the Beginning the Period	23.15
NAV At the End of the Period	23.10