



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 : 30.04.2019

PSU / PFI BONDS , Private & Infrastructure Corporate Bonds						
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio	Rating
9.45% Sbi Perpetual Bond 22.03.2024	INE062A08199	BANKING, FINANCE, FI'S	1,00,000.00	1,00,43,010.00	21.41	CRISIL AA+
9.90% Icici Bank Limited Perpetual Bond 28.12.2023	INE090A08UC2	BANKING, FINANCE, FI'S	40,000.00	40,40,000.00	8.61	[ICRA]AA+
9.15% Icici Bank Perpetual Bond 2023. 20.06.2023	INE090A08UB4	BANKING, FINANCE, FI'S	40,000.00	40,08,304.00	8.55	[ICRA]AA+
8.55% Icici Bank Ltd Perpetual Bond	INE090A08TZ5	BANKING, FINANCE, FI'S	10,000.00	9,88,139.00	2.11	[ICRA]AA+
8.65% Bank Of Baroda Perpetual Bond 11.08.2022	INE028A08117	BANKING, FINANCE, FI'S	30,000.00	29,73,924.00	6.34	CRISIL AA+
8.75% Axis Bank Ltd. Perpetual Bond 14.12.2021	INE238A08427	BANKING, FINANCE, FI'S	20,000.00	19,89,694.00	4.24	CRISIL AA+
8.85% Hdfc Bank Ltd Perpetual Bond	INE040A08377	BANKING, FINANCE, FI'S	1,20,000.00	1,19,14,344.00	25.40	CRISIL AA+
Total			3,60,000.00	3,59,57,415.00	76.66	

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	90,78,000.00	19.35
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	18,68,008.14	3.98
GRAND TOTAL	1,09,46,008.14	23.33

Average Maturity of Portfolio (in yrs)	3.87
Modified Duration (in Yrs)	2.98
Yield to Maturity (%) (annualised)(at market price)	9.20

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	3,59,57,415.00	76.66
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	3,59,57,415.00	76.66

Bank FD	NIL	NIL
Equity	NIL	NIL
Equity Mutual Funds	NIL	NIL
Money Market Mutual Funds	90,78,000.00	19.35
Cash / Cash Equivalent Net Current Assets	18,68,008.14	3.98
Application Pending Allotment – NCD	NIL	NIL
Others	NIL	NIL
Grand Total	1,09,46,008.14	23.33

NAV At the Beginning the Period	12.13
NAV At the End of the Period	12.09

Total OutStanding Exposure in Derivative	NIL
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