



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 : 31.01.2018

PSU / PFI BONDS , Private & Infrastructure Corporate Bonds							
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio	Rating	
8.75% Axis Bank Ltd. Perpetual Bond 14.12.2021	INE238A08427	BANKING, FINANCE, FI'S	20000	2039638	20.23	CRISIL AA+	
8.65% Bank Of Baroda Perpetual Bond 11.08.2022	INE028A08117	BANKING, FINANCE, FI'S	30000	2995020	29.70	CRISIL AA+	
Total			50,000.00	50,34,658.00	49.93		

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	49,41,000.00	49.00
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	1,07,139.16	1.07
GRAND TOTAL	50,48,139.16	50.07

Average Maturity of Portfolio (in yrs)	4.27
Modified Duration (in Yrs)	3.36
Yield to Maturity (%) (annualised)(at market price)	8.45

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	50,34,658.00	49.93
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	50,34,658.00	49.93

Bank FD	NIL	NIL
Equity	NIL	NIL
Equity Mutual Funds	NIL	NIL
Money Market Mutual Funds	49,41,000.00	49.00
Cash / Cash Equivalent Net Current Assets	1,07,139.16	1.07
Application Pending Allotment - NCD	NIL	NIL
Others	NIL	NIL
Grand Total	50,48,139.16	50.07

NAV At the Beginning the Period	11.0297
NAV At the End of the Period	10.9914

Total Outstanding Exposure in Derivative	NIL
---	------------