



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 : 31.08.17

Central Government Security					
Name of Instruments	ISIN No.	Industry	Quantity	Mkt Value	% of Portfolio
7.88 % Govt Sec 2030 19.03.2030	IN0020150028	OTHERS	569000	60939900	10.95
7.95% Oil Bond 2025 18.01.2025	IN0020079029	OTHERS	7400	772107.12	0.14
8.28% Goi 2032 15-02-2032	IN0020060086	OTHERS	56800	6258121.76	1.12
8.30% Goi 02/07/2040	IN0020100031	OTHERS	68400	7631353.8	1.37
8.33% Goi 2036	IN0020060045	OTHERS	79900	8926420.01	1.60
10.18% Goi 2026 11.09.2026	IN0020010081	OTHERS	300	36211.41	0.01
6.79 % Govt Security 2027 15.05.2027	IN0020170026	OTHERS	95000	9677412.5	1.74
6.90% Oil Bond 2026	IN0020089069	OTHERS	3300	323730	0.06
7.95% Goi 2032	IN0020020106	OTHERS	20000	2153060	0.39
7.28% Gsec 2019 03.06.2019	IN0020130038	OTHERS	13500	1372410	0.25
9.23% Gsc 2043 23/12/2043	IN0020130079	OTHERS	230600	28306150	5.09
8.83% Goi 2041 12.12.2041	IN0020110063	OTHERS	75000	8812500	1.58
8.83% Gsc 2023 25/11/2023	IN0020130061	OTHERS	18000	1989180	0.36
8.97% Goi 2030 05.12.2030	IN0020110055	OTHERS	92900	10729950	1.93
8.60% Goi 2028 02.06.2028	IN0020140011	OTHERS	285500	31847525	5.72
8.40% Goi 2024 28.07.2024	IN0020140045	OTHERS	10000	1087400	0.20
8.24% Gsec 2018 22.04.2018	IN0020080019	OTHERS	400	40498.28	0.01
8.24 % Goi 2033 10.11.2033	IN0020140052	OTHERS	284500	31408088.75	5.65
8.26% Goi 2027 02.08.2027	IN0020070036	OTHERS	96000	10473600	1.88
8.28% Goi 2027 21.09.2027	IN0020070069	OTHERS	20000	2186000	0.39
8.30% Goi 2042 31.12.2042	IN0020120062	OTHERS	111000	12418202.7	2.23
8.33 % Gsec 2026 09-07-2026	IN0020120039	OTHERS	202200	22072657.5	3.97
8.35% Goi 2022 14/05/2022	IN0020020072	OTHERS	300	32115.54	0.01
8.13% Goi 2022 21.09.2022	IN0020070051	OTHERS	17000	1811395.9	0.33
8.13% Govt Sec 2045 22.06.2045	IN0020150044	OTHERS	100000	11077000	1.99
8.15% Goi 2026 24.11.2026	IN0020140060	OTHERS	60000	6492000	1.17
8.17 % Govt Securities 2044 01.12.2044	IN0020140078	OTHERS	320000	35504000	6.38
8.20% Goi 2025	IN0020120047	OTHERS	81500	8814045.7	1.58
8.24% Govt Of India 2027 15.02.2027	IN0020060078	OTHERS	80700	8769669	1.58
7.59% Goi 2026 11.01.2026	IN0020150093	OTHERS	320000	33513600	6.02
7.59% Goi 2029 20.03.2029	IN0020150069	OTHERS	320000	33472000	6.02

7.72 % Goi 2025 25.05.2025	IN0020150036	OTHERS	228000	24059700	4.32
7.73 % Govt Sec 2034 19.12.2034	IN0020150051	OTHERS	140000	14855400	2.67
7.80% Goi 2020 03.05.2020	IN0020100015	OTHERS	18000	1860660	0.33
<b>Total</b>			<b>40,25,200</b>	<b>43,97,24,065</b>	<b>79.04</b>

<b>State Development Loans</b>					
<b>Name of Instruments</b>	<b>ISIN No.</b>	<b>Industry</b>	<b>Quantity</b>	<b>Mkt Value</b>	<b>% of Portfolio</b>
7.95 % Maharastra Sdl Sdl 2023 03/07/2023	IN2220130024	OTHERS	2200	228641.6	0.04
6.89% Bihar Sdl 23.11.2026	IN1320160113	OTHERS	700	68239.99	0.01
7.17% Gujarat Sdl 2027 26.07.2027	IN1520170078	OTHERS	50000	4993685	0.90
7.23% Tamil Nadu Sdl 14.06.2027	IN3120170045	OTHERS	89100	8929949.49	1.61
7.25% Gujarat Sdl 2027 12.07.2027	IN1520170060	OTHERS	40000	4016120	0.72
9.63% Maharastra Sdl 2024 12/02/2024	IN2220130180	OTHERS	5000	559309	0.10
9.67% Jharkhan Sdl 2024 12/02/2024	IN3720130068	OTHERS	2000	223758.2	0.04
9.70% Rajasthan Sdl 2023 28/08/2023	IN2920130092	OTHERS	2000	224320.6	0.04
9.70% Uttarakhand 2024 12/03/2024	IN3620130036	OTHERS	12400	1390310.32	0.25
9.84% Bihar Sdl 2024 26/02/2024	IN1320130082	OTHERS	10200	1150009.2	0.21
9.19% Tamil Nadu 2021 09.11.2021	IN3120110082	OTHERS	2000	216419.6	0.04
9.37% Kerala Sdl 2024 23/04/2024	IN2020140025	OTHERS	100	11070.11	0.00
9.38 Andhra Pradesh Sdl 2023 23/10/2023	IN1020130085	OTHERS	1000	110825	0.02
9.39 % Bihar Sdl 2023 09/10/2023	IN1320130025	OTHERS	2400	265645.92	0.05
9.39% Karnataka 2023 04.12.2023	IN1920130060	OTHERS	500	55415.7	0.01
9.55 % Andhra Pradesh Sdl 2023 11/09/2023	IN1020130069	OTHERS	3800	423672.26	0.08
8.83% Maharastra Sdl 2024 11/06/2024	IN2220140049	OTHERS	6000	648958.2	0.12
8.92% Tamil Nadu Sdl 2022 05.09.2022	IN3120120057	OTHERS	1500	162008.85	0.03
9.01% Karnatak Sdl 2024 25/06/2024	IN1920140028	OTHERS	4000	436373.6	0.08
9.15% Kerala Sdl 2022 23.05.2022	IN2020120027	OTHERS	10000	1085163	0.20
8.65% J K Spl Sdl 2028 30.03.2028	IN1820150135	OTHERS	25000	2726762.5	0.49
8.82% Bihar Sdl 2026 24.02.2026	IN1320150049	OTHERS	12000	1311817.2	0.24
8.39% Meghalaya Sdl 2020 22.09.2020	IN2420100017	OTHERS	17500	1824306.75	0.33
8.39 % Uttar Pradesh Sdl 27.01.2026	IN3320150367	OTHERS	25000	2667877.5	0.48
8.39% West Bengal Sdl 2020 13.10.2010	IN3420100098	OTHERS	2700	281881.35	0.05
8.41% Puducherry 2020 10.11.2020	IN3820100011	OTHERS	3800	397001.2	0.07
8.43% Assam Sdl 27.01.2026	IN1220150024	OTHERS	20000	2136718	0.38
8.43% Meghalaya Sdl 2020 12.11.2020	IN2420100025	OTHERS	400	41809.16	0.01
8.25% Maharashtra Sdl 2025 10.06.2025	IN2220150030	OTHERS	6000	633799.8	0.11
8.29% Kerala Sdl 2025 29.07.2025	IN2020150065	OTHERS	3100	328302.4	0.06
8.29% Rajasthan Sdl 2024 Spl 23.06.2024	IN2920160107	OTHERS	75000	7884690	1.42
8.31 % Meghalaya Sdl 29.07.2025	IN2420150038	OTHERS	20000	2117976	0.38
8.31% Telegana Sdl 13.01.2026	IN4520150124	OTHERS	10000	1062021	0.19
8.34% Uttar Pradesh Sdl 2020 22.12.2020	IN3320100107	OTHERS	100	10452.33	0.00

8.35% Rajasthan Sdl 2020 06.10.2020	IN2920100079	OTHERS	1800	187732.08	0.03
8.36 % Punjab Sdl 2021 08-04-2021	IN2820110012	OTHERS	6000	626735.4	0.11
8.05% Gujarat Sdl 25.02.2025	IN1520140105	OTHERS	5000	521977	0.09
8.10 % Tamil Nadu Sdl 2023 08/05/2023	IN3120130023	OTHERS	700	73117.38	0.01
8.14% Maharashtra Sdl 2025 27.05.2025	IN2220150022	OTHERS	4000	419886.8	0.08
8.15% Gujarat Sdl 26.11.2025	IN1520150088	OTHERS	27000	2842695	0.51
8.16 % Madhya Pradesh Sdl 23.09.2025	IN2120150056	OTHERS	4000	420748.4	0.08
8.23% Gujarat Sdl 09.09.2025	IN1520150047	OTHERS	27000	2853300.6	0.51
7.51% Maharashtra Sdl 24.05.2027	IN2220170020	OTHERS	100000	10172000	1.83
7.80% Jharkhand Sdl 2027 01.03.2027	IN3720160057	OTHERS	10000	1034119	0.19
7.87 % Uttar Pradesh Sdl 2027 15.03.2027	IN3320160341	OTHERS	180000	18715698	3.36
			<b>8,31,000</b>	<b>8,64,93,320</b>	15.55

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	2,12,00,000.00	3.81
Certificate of Deposits / Commercial Papers	NIL	
Application Pending Allotment	NIL	
Bank Fixed Deposits (> 1 Year)	NIL	
Bank Fixed Deposits (< 1 Year)	NIL	
Cash	1,39,920.68	0.03
Accred Interest & Other Current Assets	87,86,436.50	1.58
<b>GRAND TOTAL</b>	<b>3,01,26,357.18</b>	5.42

Average Maturity of Portfolio (in yrs)	13.88
Modified Duration (in Yrs)	7.83
Yield to Maturity (%) (annualised)(at market price)	7.07

Credit Rating Exposure		
Securities	Market Value	% Of Portfolio
Central Govt. Securities	43,97,24,064.97	79.04
State Development Loans	8,64,93,320.49	15.55
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>52,62,17,385.46</b>	<b>94.58</b>

Bank FD	NIL	
Equity	NIL	
Equity Mutual Funds	NIL	
Money Market Mutual Funds	2,12,00,000.00	3.81
Cash	1,39,920.68	0.03
Accred Interest & Other Current Assets	87,86,436.50	1.58
Application Pending Allotment - NCD	NIL	
Others	NIL	
<b>Grand Total</b>	<b>3,01,26,357.18</b>	<b>5.42</b>

NAV At the Beginning the Period	21.6057
NAV At the End of the Period	21.6992