

NAME OF PENSION FUND
SCHEME NAME
MONTH

BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER I
31-Aug-18

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.33% GS 7.06.2036	IN0020060045	central government securities	84,000.00	8,444,520.00	6.11%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,489,779.40	3.25%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	9,144,450.00	6.62%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	852,365.55	0.62%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	9,883,478.30	7.16%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	10,821,600.00	7.84%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	87,400.00	8,061,776.00	5.84%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,250,935.00	3.80%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,212,629.76	2.33%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	77,000.00	7,767,382.70	5.62%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,420,569.00	3.92%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	7,458,734.40	5.40%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	93,000.00	9,367,239.00	6.78%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,319,240.00	4.58%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,152,000.00	3.73%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,442,987.00	3.94%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,062,217.80	0.77%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	14,491,738.22	10.49%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,178,694.39	1.58%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	477,700.66	0.35%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	42,300.00	3,605,863.50	2.61%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	1,938,372.00	1.40%	
Total				130,844,272.68	94.74%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				4,047,999.11	2.93%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				21,724.85	0.02%	
- Other Current Assets (Accrued Interest)				3,226,669.81	2.34%	
Net Current Assets				(24,939.16)	-0.02%	
GRAND TOTAL				138,115,727.29	100.00%	

Average Maturity of Portfolio (in yrs) 12.37

Modified Duration (in yrs)	7.16
Yield to Maturity (%) (annualised)(at market price	8.22%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				113,902,761.49	82.47%	
State Development Loans				16941511.19	12.27%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						