

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	390,415.60	2.16%	
8.33% GS 7.06.2036	IN0020060045	central government securities	6,000.00	603,180.00	3.34%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	701,948.10	3.89%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,306,350.00	7.24%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	701,400.00	3.89%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	354,072.60	1.96%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	18,600.00	1,585,557.00	8.79%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	16,000.00	1,475,840.00	8.18%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	13,000.00	1,311,376.30	7.27%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,290,934.80	7.15%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	492,779.00	2.73%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	705,061.00	3.91%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,115,160.00	6.18%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	185,628.67	1.03%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,371,097.44	7.60%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,104,000.00	6.12%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	989,634.00	5.48%	
<b>Total</b>				<b>15,684,434.51</b>	<b>86.92%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				1,977,998.66	10.96%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				220,201.37	1.22%	
- Other Current Assets ( Accrued Interest )				379,414.14	2.10%	
Net Current Assets				(216,827.48)	-1.20%	
<b>GRAND TOTAL</b>				<b>18,045,221.20</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	13.30
Modified Duration (in yrs)	7.56
Yield to Maturity (%) (annualised)(at market price)	8.25%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				13,039,939.24	72.26%	
State Development Loans				2644495.27	14.65%	

AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						