

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
May-18

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.15% Gsec 24.11.2026	IN0020140060	central government securities	7,000.00	702,660.00	5.94%	
8.33% Gs 7.06.2036	IN0020060045	central government securities	6,000.00	615,274.80	5.20%	
8.28% Goi 15.02.2032	IN0020060086	central government securities	7,000.00	712,717.60	6.03%	
7.88% Goi 19.03.2030	IN0020150028	central government securities	4,000.00	394,431.60	3.34%	
7.06 % Goi 10.10.2046	IN0020160068	central government securities	10,000.00	885,984.00	7.49%	
8.28% Goi 21.09.2027	IN0020070069	central government securities	13,000.00	1,314,300.00	11.11%	
7.61% Gsec 09.05.2030	IN0020160019	central government securities	13,500.00	1,304,100.00	11.03%	
8.69% Tamil Nadu Sdl 24.02.2026	IN3120150203	central government securities	3,500.00	356,902.70	3.02%	
6.79% Gsec (15/May/2027) 2027	IN0020170026	central government securities	12,000.00	1,116,000.00	9.44%	
7.73% Gs Md 19/12/2034	IN0020150051	central government securities	9,400.00	913,680.00	7.73%	
8.13 % Kerala Sdl 21.03.2028	IN2020170147	central government securities	1,900.00	187,045.12	1.58%	
6.57% Goi 2033 (Md 05/12/2033)	IN0020160100	central government securities	18,600.00	1,618,787.76	13.69%	
8.33 % Kerala Sdl 30.05.2028	IN2020180039	central government securities	10,000.00	998,552.00	8.44%	
<b>Total</b>				<b>11,120,435.58</b>	<b>94.04%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				508,998.36	4.30%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				51,356.28	0.43%	
- Other Current Assets ( Accrued Interest )				193,338.78	1.63%	
Net Current Assets				(48,559.61)	-0.41%	
<b>GRAND TOTAL</b>				<b>11,825,569.39</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	13.43
Modified Duration (in yrs)	7.73
Yield to Maturity (%) (annualised)(at market price	8.09%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings

Central Govt. Securities				9,577,935.76	80.99%	
State Development Loans				1542499.82	13.04%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						