

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER I
Jul-18

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,540,200.00	3.62%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	862,207.70	0.69%	
8.33% GS 7.06.2036	IN0020060045	central government securities	84,000.00	8,560,860.00	6.83%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	9,963,169.40	7.95%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	10,859,400.00	8.67%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	30,000.00	3,162,078.00	2.52%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	9,296,427.00	7.42%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,224,996.56	2.57%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	77,000.00	7,803,026.00	6.23%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	87,400.00	8,152,672.00	6.51%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	7,561,959.60	6.04%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	93,000.00	9,414,650.40	7.51%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,066,636.20	0.85%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,202,400.00	4.15%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,474,903.50	4.37%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	14,677,209.14	11.72%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	483,691.25	0.39%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,190,921.48	1.75%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	1,950,482.00	1.56%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	42,300.00	3,662,761.23	2.92%	
Total				118,110,651.46	94.28%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				4,640,000.28	3.70%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				54,190.84	0.04%	
- Other Current Assets (Accrued Interest)				2,529,194.63	2.02%	
Net Current Assets				(55,109.96)	-0.04%	
GRAND TOTAL				125,278,927.25	100.00%	

Average Maturity of Portfolio (in yrs)	13.09
Modified Duration (in yrs)	7.50
Yield to Maturity (%) (annualised)(at market price	8.10%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				107,427,708.28	85.75%	
State Development Loans				10682943.18	8.53%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						