

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER I
Jul-19

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.72% GOI 26.10.2055.	IN0020150077	central government securities	78,000.00	8,725,633.80	2.66%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	95,000.00	11,636,341.00	3.54%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	4,513,908.00	1.37%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	250,500.00	28,982,850.00	8.83%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	68,300.00	7,393,468.17	2.25%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,138,021.50	0.35%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	2,114,234.00	0.64%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,374,646.72	0.72%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,933,614.50	1.81%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,919,591.60	2.11%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	120,000.00	12,745,368.00	3.88%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	9,609,363.00	2.93%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	9,746,280.00	2.97%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	55,000.00	6,033,467.00	1.84%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	45,000.00	4,804,681.50	1.46%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	60,000.00	6,804,768.00	2.07%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	140,000.00	14,868,000.00	4.53%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,769,500.00	1.76%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	8,285,550.00	2.52%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	144,000.00	15,751,080.00	4.80%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	230,600.00	24,316,193.50	7.40%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	173,000.00	18,904,678.80	5.76%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,437,248.00	1.05%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	10,773,000.00	3.28%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,628,000.00	1.71%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	122,300.00	11,995,184.00	3.65%	
8.33% GS 7.06.2036	IN0020060045	central government securities	157,000.00	18,161,179.10	5.53%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,595,000.00	1.70%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	11,680,178.40	3.56%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,986,400.00	1.52%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	16,475,650.00	5.02%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	951,372.70	0.29%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	10,894,825.00	3.32%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	532,597.00	0.16%	
Total				318,481,873.29	96.98%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				3,747,999.93	1.14%	
- Certificate of Deposits / Commercial Papers				Nil	-	

- Application Pending Allotment				Nil	-
- Bank Fixed Deposits (< 1 Year)				Nil	-
- Cash/ Cash Equivalent & Net Current Assets				1,419,607.04	0.43%
- Other Current Assets (Accrued Interest)				6,176,540.83	1.88%
Net Current Assets				(1,432,370.30)	-0.44%
GRAND TOTAL				328,393,650.79	100.00%

Average Maturity of Portfolio (in yrs)	14.72
Modified Duration (in yrs)	8.19
Yield to Maturity (%) (annualised)(at market price)	6.85%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				250,257,837	76.21%	
State Development Loans				68,224,036	20.78%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						

8986500
11956800
6513053.6
5572572.5
2230276.52
1986760
1085479.5
38331442.12