

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.83% GOI 12.12.2041	IN0020110063	central government securities	95,000.00	11,324,589.00	3.61%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	4,417,928.00	1.41%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	78,000.00	8,453,842.80	2.70%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	140,000.00	14,546,000.00	4.64%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	250,500.00	28,206,300.00	8.99%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	68,300.00	7,253,364.38	2.31%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,120,512.75	0.36%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	2,077,448.00	0.66%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,334,317.17	0.74%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,832,634.50	1.86%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,692,500.00	1.82%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,794,784.40	2.17%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	120,000.00	12,495,720.00	3.98%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	9,430,470.00	3.01%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	9,552,078.00	3.05%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	55,000.00	5,913,908.00	1.89%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	45,000.00	4,705,870.50	1.50%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	230,600.00	23,786,390.00	7.59%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	10,486,549.50	3.34%	
8.33% GS 7.06.2036	IN0020060045	central government securities	157,000.00	17,609,104.30	5.62%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,892,132.20	1.56%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	933,902.65	0.30%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	10,691,400.00	3.41%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	11,493,360.00	3.67%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,487,000.00	1.75%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,403,250.48	1.09%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	144,000.00	15,518,880.00	4.95%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	8,139,300.00	2.60%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	173,000.00	18,572,051.70	5.92%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,522,720.00	1.76%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	16,125,590.00	5.14%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	521,134.16	0.17%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	122,300.00	11,710,225.00	3.73%	
<b>Total</b>				<b>305,045,257.49</b>	<b>97.27%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				4,130,000.39	1.32%	

- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				515,997.42	0.16%	
- Other Current Assets ( Accrued Interest )				4,425,154.28	1.41%	
Net Current Assets				(522,798.37)	-0.17%	
<b>GRAND TOTAL</b>				<b>313,593,611.21</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	14.25
Modified Duration (in yrs)	8.10
Yield to Maturity (%) (annualised)(at market price)	7.11%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				244,787,514	78.06%	
State Development Loans				60,257,743	19.22%	
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