

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	125,000.00	12,363,175.00	4.39%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	4,235,460.00	1.50%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	76,000.00	8,567,388.80	3.04%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	78,000.00	7,888,249.20	2.80%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,378,800.00	1.91%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	175,000.00	18,564,000.00	6.59%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,089,484.20	0.39%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	1,995,296.00	0.71%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,240,416.33	0.80%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,595,650.50	1.99%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	122,300.00	11,106,063.00	3.94%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,567,902.40	2.33%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	120,000.00	12,007,824.00	4.26%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	9,031,500.00	3.21%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	9,115,200.00	3.24%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	55,000.00	5,633,793.00	2.00%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	500,002.53	0.18%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	15,355,047.06	5.45%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,710,400.00	1.67%	
8.33% GS 7.06.2036	IN0020060045	central government securities	157,000.00	16,704,250.50	5.93%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	7,843,157.40	2.78%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	895,064.45	0.32%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	10,324,421.30	3.67%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	144,000.00	15,098,371.20	5.36%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	9,846,900.00	3.50%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	11,280,600.00	4.01%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,463,000.00	1.94%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	155,600.00	15,202,120.00	5.40%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,364,550.48	1.19%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,662,250.00	2.01%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	173,000.00	18,111,456.50	6.43%	
Total				261,741,793.85	92.94%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				8,677,488.39	3.08%	

- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				6,447,503.63	2.29%	
- Other Current Assets (Accrued Interest)				5,018,705.60	1.78%	
Net Current Assets				(253,454.47)	-0.09%	
GRAND TOTAL				281,632,037.00	100.00%	

Average Maturity of Portfolio (in yrs)	14.07
Modified Duration (in yrs)	7.77
Yield to Maturity (%) (annualised)(at market price)	7.64%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				208,464,727.42	74.02%	
State Development Loans				53277066.43	18.92%	
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