

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,703,781	1.90%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,290,072	0.76%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	2,038,282	0.68%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	122,300.00	11,465,625	3.82%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,105,812	0.37%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,657,200	2.22%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	250,500.00	27,429,750	9.13%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	173,000.00	18,412,390	6.13%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	78,000.00	8,220,061	2.74%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	120,000.00	12,240,000	4.08%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	76,000.00	8,808,590	2.93%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	4,356,052	1.45%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	9,216,000	3.07%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	140,000.00	14,259,000	4.75%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	9,291,438	3.09%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	7,998,900	2.66%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,472,500	1.82%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	11,386,440	3.79%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,465,600	1.82%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	10,547,200	3.51%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,382,552	1.13%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	919,242	0.31%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,811,600	1.60%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	144,000.00	15,377,674	5.12%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	15,813,580	5.26%	
8.33% GS 7.06.2036	IN0020060045	central government securities	157,000.00	17,191,500	5.72%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	512,404	0.17%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	10,185,000	3.39%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	45,000.00	4,604,625	1.53%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	230,600.00	23,267,540	7.75%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	55,000.00	5,740,460	1.91%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,673,525	1.89%	
<b>Total</b>				<b>289,844,394</b>	<b>96.50%</b>	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
- Treasury Bills			Nil	-	
- Money Market Mutual Funds			5,000,000	1.66%	
- Certificate of Deposits / Commercial Papers			Nil	-	
- Application Pending Allotment			Nil	-	
- Bank Fixed Deposits (< 1 Year)			Nil	-	

- Cash/ Cash Equivalent & Net Current Assets				1,474,793	0.49%
- Other Current Assets ( Accrued Interest )				6,278,590	2.09%
Net Current Assets				(2,234,321)	-0.74%
<b>GRAND TOTAL</b>				<b>300,363,455</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	14.29
Modified Duration (in yrs)	7.90
Yield to Maturity (%) (annualised)(at market price)	7.35%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				230,956,725	76.89%	
State Development Loans				58,887,669	19.61%	
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  
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38331442.12