

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	933,671.45	0.27%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,893,391.20	2.01%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,910,500.00	1.44%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	120,000.00	12,625,200.00	3.69%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,602,800.00	1.64%	
8.33% GS 7.06.2036	IN0020060045	central government securities	157,000.00	17,467,835.70	5.11%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	4,409,236.00	1.29%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	9,538,497.00	2.79%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	122,300.00	11,754,546.52	3.44%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	9,672,561.00	2.83%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	124,700.00	12,339,065.00	3.61%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	55,000.00	5,974,061.50	1.75%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	230,600.00	23,740,270.00	6.94%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	45,000.00	4,761,000.00	1.39%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,752,862.50	1.68%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	95,000.00	11,133,762.50	3.25%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	526,396.00	0.15%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	16,063,735.92	4.70%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	60,000.00	6,787,812.00	1.98%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	78,000.00	8,379,212.40	2.45%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	199,000.00	20,656,200.00	6.04%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,135,085.70	0.33%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	10,773,285.00	3.15%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	250,500.00	27,794,277.60	8.12%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	68,300.00	7,159,219.66	2.09%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	173,000.00	18,677,080.00	5.46%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	144,000.00	15,570,648.00	4.55%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,890,951.00	1.72%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	8,168,160.00	2.39%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	11,566,800.00	3.38%	
7.69% GOI 17.06.2043	IN0020190040	central government securities	70,000.00	7,406,840.00	2.17%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,358,316.43	0.69%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,549,000.00	1.62%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	2,099,562.00	0.61%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,441,878.24	1.01%	
Total				327,513,720.32	95.73%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
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- Treasury Bills			Nil	-	
- Money Market Mutual Funds			8,860,000.03	2.59%	
- Certificate of Deposits / Commercial Papers			Nil	-	
- Application Pending Allotment			Nil	-	
- Bank Fixed Deposits (< 1 Year)			Nil	-	
- Cash/ Cash Equivalent & Net Current Assets			169,268.51	0.05%	
- Other Current Assets (Accrued Interest)			5,753,451.72	1.68%	
Net Current Assets			(180,419.69)	-0.05%	
GRAND TOTAL			342,116,020.89	100.00%	

Average Maturity of Portfolio (in yrs)	14.76
Modified Duration (in yrs)	8.13
Yield to Maturity (%) (annualised)(at market price	7.07%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				259,777,282	75.93%	
State Development Loans				67,736,438	19.80%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						