

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER II
Aug-19

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,221,026.40	3.03%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	1,059,706.00	2.63%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	1,093,973.00	2.72%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	35,000.00	3,727,825.50	9.26%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,550,718.72	3.85%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,208,400.00	3.00%	
8.19% Karnataka SDL 2029	IN1920180149	central government securities	10,000.00	1,070,121.00	2.66%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	762,230.00	1.89%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	10,000.00	1,136,791.00	2.82%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	2,788,500.00	6.93%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	1,076,222.00	2.67%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	201,871.58	0.50%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	378,854.35	0.94%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	10,000.00	1,061,098.00	2.64%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	3,740,038.50	9.29%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	769,116.60	1.91%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	479,338.40	1.19%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,425,593.25	3.54%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	1,120,006.00	2.78%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	525,534.50	1.31%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,505,592.80	6.22%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,293,195.80	5.70%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	20,000.00	2,010,000.00	4.99%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	1,247,968.70	3.10%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	430,520.00	1.07%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	780,772.30	1.94%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	755,650.00	1.88%	
Total				36,420,664.40	90.48%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				3,095,000.17	7.69%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				633,304.83	1.57%	
- Other Current Assets (Accrued Interest)				734,259.13	1.82%	
Net Current Assets				(628,913.28)	-1.56%	
GRAND TOTAL				40,254,315.25	100.00%	

Average Maturity of Portfolio (in yrs)	14.90
Modified Duration (in yrs)	8.22
Yield to Maturity (%) (annualised)(at market price)	6.97%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				25,454,274	63.23%	
State Development Loans				10,966,391	27.24%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						