

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,383,460.50	5.34%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,186,585.10	8.44%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,307,537.60	8.91%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	187,040.18	0.72%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	1,153,179.50	4.45%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	999,352.00	3.86%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	406,360.00	1.57%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	2,565,420.00	9.90%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	510,750.00	1.97%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,341,225.00	5.18%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	15,000.00	1,461,075.00	5.64%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	728,795.90	2.81%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,429,260.48	5.52%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	980,336.00	3.78%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	357,484.05	1.38%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	1,042,937.00	4.03%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,140,573.60	4.40%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	996,768.00	3.85%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,131,517.20	4.37%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	726,562.90	2.80%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	443,889.20	1.71%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	727,111.00	2.81%	
Total				24,207,220.21	93.45%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				1,171,998.77	4.52%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				65,495.64	0.25%	
- Other Current Assets (Accrued Interest)				519,134.08	2.00%	
Net Current Assets				(59,593.64)	-0.23%	
GRAND TOTAL				25,904,255.06	100.00%	

Average Maturity of Portfolio (in yrs)	13.17
Modified Duration (in yrs)	7.69
Yield to Maturity (%) (annualised)(at market price)	7.84%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				20,505,546.83	79.16%	
State Development Loans				3701673.38	14.29%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						