

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
Jul-18

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	18,600.00	1,610,575.86	10.23%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,388,645.28	8.82%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,114,800.00	7.08%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	708,629.60	4.50%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,308,800.70	8.32%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	13,000.00	1,317,394.00	8.37%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	703,850.00	4.47%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	710,053.40	4.51%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	394,800.00	2.51%	
8.33% GS 7.06.2036	IN0020060045	central government securities	6,000.00	611,490.00	3.89%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,328,061.00	8.44%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	16,000.00	1,492,480.00	9.48%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	995,437.00	6.32%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	186,670.44	1.19%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	355,545.40	2.26%	
<b>Total</b>				<b>14,227,232.68</b>	<b>90.39%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				1,200,000.90	7.62%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				39,987.72	0.25%	
- Other Current Assets ( Accrued Interest )				308,926.88	1.96%	
Net Current Assets				(36,887.45)	-0.23%	
<b>GRAND TOTAL</b>				<b>15,739,260.73</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	14.02
Modified Duration (in yrs)	7.88
Yield to Maturity (%) (annualised)(at market price)	8.11%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				12,689,579.84	80.62%	
State Development Loans				1537652.84	9.77%	

AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						