

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	1,062,114.00	2.71%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	2,805,088.00	7.17%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	1,096,994.00	2.80%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	35,000.00	3,736,974.50	9.55%	
8.19% Karnataka SDL 2029	IN1920180149	central government securities	10,000.00	1,072,817.00	2.74%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,558,800.00	3.98%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,206,000.00	3.08%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	764,929.20	1.95%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	10,000.00	1,134,128.00	2.90%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,434,037.50	3.66%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,221,104.40	3.12%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,297,032.50	5.87%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	1,078,839.00	2.76%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	202,324.16	0.52%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	757,048.60	1.93%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	783,483.40	2.00%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	379,340.50	0.97%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	433,600.00	1.11%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	10,000.00	1,082,499.00	2.77%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	1,272,439.30	3.25%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	3,818,100.00	9.76%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	783,069.70	2.00%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,539,000.00	3.93%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,530,740.00	6.47%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	489,951.20	1.25%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	524,500.00	1.34%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	1,128,477.00	2.88%	
<b>Total</b>				<b>36,193,430.96</b>	<b>92.50%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				2,267,000.02	5.79%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				142,264.42	0.36%	
- Other Current Assets ( Accrued Interest )				665,834.82	1.70%	
Net Current Assets				(139,375.35)	-0.36%	

<b>GRAND TOTAL</b>				<b>39,129,154.87</b>	<b>100.00%</b>	
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Average Maturity of Portfolio (in yrs)	14.86
Modified Duration (in yrs)	8.27
Yield to Maturity (%) (annualised)(at market price)	6.89%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				25,208,795	64.42%	
State Development Loans				10,984,636	28.07%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						