

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	517,500.00	1.44%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	1,104,482.00	3.08%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	476,824.80	1.33%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	758,678.20	2.11%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	3,715,800.00	10.35%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	10,000.00	1,061,986.00	2.96%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	373,504.25	1.04%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	198,888.01	0.55%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	1,060,479.00	2.95%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,199,079.60	3.34%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	1,041,310.00	2.90%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	1,075,256.00	2.99%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	35,000.00	3,660,121.50	10.19%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,475,600.00	6.89%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,498,078.50	4.17%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	1,233,758.90	3.44%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	425,402.80	1.18%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	769,096.30	2.14%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	744,940.00	2.07%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,263,170.00	6.30%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,408,725.00	3.92%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	751,470.30	2.09%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,183,440.00	3.30%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,525,680.00	4.25%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	2,738,450.00	7.63%	
<b>Total</b>				<b>33,261,721.16</b>	<b>92.64%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				2,224,999.13	6.20%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				381,840.16	1.06%	
- Other Current Assets ( Accrued Interest )				413,413.20	1.15%	
Net Current Assets				(377,411.04)	-1.05%	
<b>GRAND TOTAL</b>				<b>35,904,562.61</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	14.60
Modified Duration (in yrs)	8.21
Yield to Maturity (%) (annualised)(at market price)	7.14%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				24,653,083	68.66%	
State Development Loans				8,608,638	23.98%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						