

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
May-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	1,174,800	3.47%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	2,681,250	7.93%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,496,160	4.42%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	35,000.00	3,581,375	10.59%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	1,037,051	3.07%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	1,020,000	3.02%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	1,043,720	3.09%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,171,200	3.46%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	195,118	0.58%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	368,604	1.09%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	3,613,500	10.68%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	737,698	2.18%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	463,610	1.37%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	1,089,013	3.22%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	745,010	2.20%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	515,775	1.52%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,421,600	7.16%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,455,000	4.30%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,384,425	4.09%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	1,204,500	3.56%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	418,400	1.24%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,242,577	6.63%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	757,023	2.24%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	738,010	2.18%	
<b>Total</b>				<b>31,555,419</b>	<b>93.30%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				1,542,000	4.56%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				182,190	0.54%	
- Other Current Assets ( Accrued Interest )				719,513	2.13%	
Net Current Assets				(177,523)	-0.52%	
<b>GRAND TOTAL</b>				<b>33,821,600</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	14.45
Modified Duration (in yrs)	7.99

Yield to Maturity (%) (annualised)(at market price	7.39%
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CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				23,134,751	68.40%	
State Development Loans				8,420,668	24.90%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						