

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

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	28,600.00	2,748,814.64	6.68%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,470,800.00	6.01%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	35,000.00	3,703,000.00	9.00%	
7.69% GOI 17.06.2043	IN0020190040	central government securities	10,000.00	1,058,120.00	2.57%	
8.19% Karnataka SDL 2029	IN1920180149	central government securities	10,000.00	1,064,072.00	2.59%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	522,987.50	1.27%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,413,720.00	3.44%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	468,790.00	1.14%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	10,000.00	1,048,202.00	2.55%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	18,000.00	1,943,280.00	4.72%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,519,827.84	3.70%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	10,000.00	1,131,302.00	2.75%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	1,086,193.00	2.64%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	1,102,309.00	2.68%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	20,000.00	1,979,000.00	4.81%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	751,980.60	1.83%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,270,719.50	5.52%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	3,661,521.60	8.90%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	378,361.90	0.92%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	1,223,861.10	2.98%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,200,600.00	2.92%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	1,052,100.00	2.56%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	427,000.00	1.04%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	200,932.79	0.49%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	749,700.00	1.82%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,216,480.80	2.96%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	768,905.90	1.87%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	1,071,082.00	2.60%	
Total				38,233,664.17	92.96%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				2,209,999.96	5.37%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				37,544.96	0.09%	
- Other Current Assets (Accrued Interest)				681,989.69	1.66%	
Net Current Assets				(34,170.93)	-0.08%	

GRAND TOTAL				41,129,027.85	100.00%	
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Average Maturity of Portfolio (in yrs)	14.82
Modified Duration (in yrs)	8.15
Yield to Maturity (%) (annualised)(at market price)	7.10%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				27,330,140	66.45%	
State Development Loans				10,903,524	26.51%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						