

**ADITYA BIRLA SUN LIFE PENSION MANAGEMENT
LIMITED
G-TIER I
Jan-19**

NAME OF PENSION FUND
SCHEME NAME
MONTH

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,484,888.00	2.99%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,326,473.12	1.53%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,420,000.00	2.50%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	120,000.00	11,948,400.00	5.50%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	11,239,938.00	5.18%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	8,975,871.00	4.13%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	10,326,780.00	4.76%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	9,051,300.00	4.17%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	895,449.50	0.41%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,687,400.00	2.16%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	155,600.00	15,213,790.00	7.01%	
8.33% GS 7.06.2036	IN0020060045	central government securities	84,000.00	8,946,000.00	4.12%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	9,780,813.00	4.51%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	144,000.00	15,062,400.00	6.94%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	499,460.34	0.23%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	15,294,578.00	7.04%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	4,224,640.00	1.95%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,354,815.20	2.47%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,081,881.15	0.50%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	125,000.00	12,318,750.00	5.67%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	153,000.00	15,982,777.80	7.36%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	1,983,566.00	0.91%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,226,447.61	1.03%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	7,786,740.00	3.59%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	122,300.00	11,127,832.40	5.13%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,561,913.50	2.56%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,591,443.00	2.58%	
Total				210,394,347.62	96.91%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				2,211,998.00	1.02%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				600,467.80	0.28%	
- Other Current Assets (Accrued Interest)				4,500,886.24	2.07%	
Net Current Assets				(607,764.93)	-0.28%	

GRAND TOTAL				217,099,934.73	100.00%	
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Average Maturity of Portfolio (in yrs)	12.03
Modified Duration (in yrs)	7.27
Yield to Maturity (%) (annualised)(at market price	7.69%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				163,080,080.36	75.12%	
State Development Loans				47314267.26	21.79%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						

8986500
11956800
6513053.6
5572572.5
2230276.52
1986760
1085479.5
38331442.12