

**ADITYA BIRLA SUN LIFE PENSION
MANAGEMENT LIMITED
G-TIER I
Nov-18**

**NAME OF PENSION FUND
SCHEME NAME
MONTH**

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	2,190,535.69	1.22%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	1,951,790.00	1.09%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	1,068,246.90	0.60%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	5,473,347.00	3.05%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	125,000.00	12,177,500.00	6.79%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	5,535,750.00	3.09%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	139,400.00	13,424,220.00	7.48%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	6,392,000.00	3.56%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	105,000.00	9,546,600.00	5.32%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	120,000.00	11,736,384.00	6.54%	
8.33% GS 7.06.2036	IN0020060045	central government securities	84,000.00	8,815,800.00	4.92%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	4,648,300.00	2.59%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	884,850.00	0.49%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	103,000.00	10,202,150.00	5.69%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	108,000.00	11,116,958.40	6.20%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	42,300.00	3,777,390.00	2.11%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	5,360,500.00	2.99%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	3,285,096.80	1.83%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	493,350.50	0.28%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	77,000.00	8,004,150.00	4.46%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	152,200.00	15,136,290.00	8.44%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	7,722,000.00	4.31%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	153,000.00	15,850,800.00	8.84%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	5,315,917.60	2.96%	
Total				170,109,926.89	94.84%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				5,935,364.64	3.31%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				319,094.44	0.18%	
- Other Current Assets (Accrued Interest)				3,099,170.35	1.73%	
Net Current Assets				(101,560.59)	-0.06%	
GRAND TOTAL				179,361,995.73	100.00%	

Average Maturity of Portfolio (in yrs)	12.23
Modified Duration (in yrs)	7.29
Yield to Maturity (%) (annualised)(at market price	7.84%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				141,297,623.30	78.78%	
State Development Loans				28812303.59	16.06%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						