

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

**NAME OF PENSION FUND
SCHEME NAME
MONTH**

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.83% GOI 12.12.2041	IN0020110063	central government securities	95,000.00	1,12,93,087.00	3.15%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	78,000.00	84,25,669.20	2.35%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	2,50,500.00	2,79,92,373.00	7.82%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	68,300.00	72,10,034.86	2.01%	
7.69% GOI 17.06.2043	IN0020190040	central government securities	70,000.00	74,49,029.00	2.08%	
8.13% GOI 22 june 2045	IN0020150044	central government securities	80,000.00	89,23,000.00	2.49%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	11,34,147.00	0.32%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	21,00,080.00	0.59%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	23,58,635.32	0.66%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	58,92,188.50	1.65%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	68,75,894.80	1.92%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	1,20,000.00	1,26,22,092.00	3.52%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	95,35,266.00	2.66%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	96,76,332.00	2.70%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	55,000.00	59,84,913.00	1.67%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	45,000.00	47,67,633.00	1.33%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	60,000.00	67,78,698.00	1.89%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	44,04,416.00	1.23%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	1,99,000.00	2,06,36,300.00	5.76%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	57,81,534.00	1.61%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	2,30,600.00	2,37,40,270.00	6.63%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	1,24,700.00	1,24,30,096.00	3.47%	
8.33% GS 7.06.2036	IN0020060045	central government securities	1,57,000.00	1,75,89,149.60	4.91%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	49,06,820.00	1.37%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	9,31,739.40	0.26%	
7.59% GOI 20.03.2029	IN0020150069	central government securities	1,03,000.00	1,08,07,439.80	3.02%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	1,08,000.00	1,16,53,200.00	3.25%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	55,79,990.00	1.56%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	34,55,566.00	0.96%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	1,44,000.00	1,56,52,800.00	4.37%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	78,000.00	81,82,223.40	2.28%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	1,73,000.00	1,87,70,500.00	5.24%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	56,24,080.00	1.57%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	1,52,200.00	1,61,71,250.00	4.52%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	5,28,410.00	0.15%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	1,22,300.00	1,18,26,177.63	3.30%	

Total				33,76,91,034.51	94.28%	
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Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				1,38,12,775.17	3.86%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				5,60,409.19	0.16%	
- Other Current Assets (Accrued Interest)				66,72,116.64	1.86%	
Net Current Assets				(5,74,062.33)	-0.16%	
GRAND TOTAL				35,81,62,273.18	100.00%	

Average Maturity of Portfolio (in yrs)	14.98
Modified Duration (in yrs)	8.18
Yield to Maturity (%) (annualised)(at market price	7.02%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				26,99,65,155	75.38%	
State Development Loans				6,77,25,880	18.91%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						