

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	740,886.30	3.39%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,404,900.00	6.43%	
8.33% GS 7.06.2036	IN0020060045	central government securities	6,000.00	642,900.00	2.94%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	410,479.60	1.88%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	731,236.10	3.35%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,355,840.00	10.79%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	996,400.00	4.56%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,207,100.00	10.11%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,149,362.40	5.26%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,355,737.50	6.21%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	1,013,195.00	4.64%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	735,228.20	3.37%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	190,023.56	0.87%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,153,320.00	5.28%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	361,826.50	1.66%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,455,361.92	6.67%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	15,000.00	1,490,100.00	6.83%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	18,600.00	1,692,970.14	7.75%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	509,000.00	2.33%	
Total				20,595,867.22	94.34%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				892,000.48	4.09%	
- Certificate of Deposits / Commercial Papers						
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				110,745.72	0.51%	
- Other Current Assets (Accrued Interest)				339,795.37	1.56%	
Net Current Assets				(105,946.88)	-0.49%	
GRAND TOTAL				21,832,461.91	100.00%	

Average Maturity of Portfolio (in yrs)	13.01
Modified Duration (in yrs)	7.70
Yield to Maturity (%) (annualised)(at market price)	7.63%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				16,885,059.76	77.34%	
State Development Loans				3710807.46	17.00%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						