

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

NAME OF PENSION FUND
SCHEME NAME
MONTH

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	407,600.00	1.63%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	508,313.00	2.04%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	2,602,256.80	10.43%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,397,259.00	5.60%	
8.33% GS 7.06.2036	IN0020060045	central government securities	6,000.00	639,000.00	2.56%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	737,429.00	2.96%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,346,600.00	9.40%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	15,000.00	1,478,250.00	5.92%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,447,056.00	5.80%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	1,056,160.00	4.23%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	728,514.50	2.92%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,147,460.40	4.60%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	995,700.00	3.99%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	360,627.05	1.45%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	731,238.20	2.93%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,144,392.00	4.59%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	189,697.33	0.76%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,347,705.00	5.40%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	2,196,600.00	8.80%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	1,011,257.00	4.05%	
Total				22,473,115.28	90.06%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
- Treasury Bills			Nil	-	
- Money Market Mutual Funds			1,951,999.40	7.82%	
- Certificate of Deposits / Commercial Papers			Nil	-	
- Application Pending Allotment			Nil	-	
- Bank Fixed Deposits (< 1 Year)			Nil	-	
- Cash/ Cash Equivalent			105,355.00	0.42%	
- Other Current Assets (Accrued Interest)			522,880.99	2.10%	
Net Current Assets			(101,021.42)	-0.40%	
GRAND TOTAL			24,952,329.25	100.00%	

Average Maturity of Portfolio (in yrs)	13.03
Modified Duration (in yrs)	7.67
Yield to Maturity (%) (annualised)(at market price	7.68%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				18,771,441.90	75.23%	
State Development Loans				3701673.38	14.83%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						