

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

NAME OF PENSION FUND
SCHEME NAME
MONTH

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	978,032.00	4.64%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	1,128,000.00	5.35%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	18,600.00	1,660,980.00	7.88%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	995,154.00	4.72%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	186,637.57	0.89%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	1,432,080.00	6.80%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	1,139,125.20	5.41%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	356,082.30	1.69%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	7,000.00	725,200.00	3.44%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	15,000.00	1,461,300.00	6.94%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	1,336,500.00	6.34%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	503,250.00	2.39%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	13,000.00	1,351,350.00	6.41%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	2,311,200.00	10.97%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	15,000.00	1,363,800.00	6.47%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	720,543.60	3.42%	
8.33% GS 7.06.2036	IN0020060045	central government securities	6,000.00	629,700.00	2.99%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	728,700.00	3.46%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	404,200.00	1.92%	
Total				19,411,834.67	92.15%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
- Treasury Bills			Nil	-	
- Money Market Mutual Funds			1,324,917.55	6.29%	
- Certificate of Deposits / Commercial Papers			Nil	-	
- Application Pending Allotment			Nil	-	
- Bank Fixed Deposits (< 1 Year)			Nil	-	
- Cash/ Cash Equivalent			80,182.19	0.38%	
- Other Current Assets (Accrued Interest)			356,365.61	1.69%	
Net Current Assets			(107,602.68)	-0.51%	
GRAND TOTAL			21,065,697.34	100.00%	

Average Maturity of Portfolio (in yrs)	13.25
Modified Duration (in yrs)	7.72
Yield to Maturity (%) (annualised)(at market price	7.86%

CREDIT RATING EXPOSURE

Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				15,767,928.80	74.85%	
State Development Loans				3643905.87	17.30%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						