

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

NAME OF PENSION FUND
SCHEME NAME
MONTH

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	11,01,104.00	2.52%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	4,75,498.40	1.09%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	7,56,149.80	1.73%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	36,87,618.00	8.43%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	10,000.00	10,55,642.00	2.41%	
7.69% GOI 17.06.2043	IN0020190040	central government securities	10,000.00	10,64,147.00	2.43%	
8.13% GOI 22 june 2045	IN0020150044	central government securities	20,000.00	22,30,750.00	5.10%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	3,78,049.00	0.86%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	2,00,959.96	0.46%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	10,71,307.00	2.45%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	12,13,393.20	2.77%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	10,51,841.00	2.41%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	10,88,166.00	2.49%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	35,000.00	37,08,159.00	8.48%	
8.19% Karnataka SDL 2029	IN1920180149	central government securities	10,000.00	10,65,040.00	2.44%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	10,000.00	11,29,783.00	2.58%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	5,25,594.00	1.20%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	24,70,800.00	5.65%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	20,000.00	19,93,600.00	4.56%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	12,32,360.80	2.82%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	4,26,680.00	0.98%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	7,67,314.80	1.75%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	7,55,300.00	1.73%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	22,82,700.00	5.22%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	14,16,154.05	3.24%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	18,000.00	19,53,000.00	4.47%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	12,05,160.00	2.76%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	15,30,000.00	3.50%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	27,65,565.66	6.32%	
Total				4,06,01,836.67	92.84%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				22,91,159.82	5.24%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				19,81,014.67	4.53%	
- Other Current Assets (Accrued Interest)				8,37,938.07	1.92%	
Net Current Assets				(19,79,332.32)	-4.53%	

GRAND TOTAL				4,37,32,616.91	100.00%	
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Average Maturity of Portfolio (in yrs)	15.34
Modified Duration (in yrs)	8.29
Yield to Maturity (%) (annualised)(at market price	7.06%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				2,96,95,139	67.90%	
State Development Loans				1,09,06,698	24.94%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						