

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER I
Apr-20

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	128,300	14,021,406.63	2.79%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	250,500	29,247,553.35	5.83%
7.69% GOI 17.06.2043	IN0020190040	GOI	170,000	18,801,949.00	3.75%
7.72% GOI 26.10.2055.	IN0020150077	GOI	63,000	7,057,801.80	1.41%
8.13% GOI 22 june 2045	IN0020150044	GOI	80,000	9,221,520.00	1.84%
7.95% GOI 28-Aug-2032	IN0020020106	GOI	297,000	33,085,800.00	6.59%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	10,500	1,162,771.05	0.23%
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	SDL	20,000	2,138,048.00	0.43%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	22,300	2,404,154.08	0.48%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	55,000	6,005,021.00	1.20%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	68,000	7,084,879.20	1.41%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	120,000	12,901,788.00	2.57%
8.08% Maharashtra SDL 2028	IN2220180052	SDL	90,000	9,741,627.00	1.94%
8.22 % KARNATAK 30.01.2031	IN1920180156	SDL	90,000	9,889,200.00	1.97%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	55,000	6,114,130.00	1.22%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	45,000	4,868,185.50	0.97%
8.38% Telangana SDL 2049	IN4520180204	SDL	60,000	7,002,798.00	1.40%
7.83% MAHARASHTRA SDL 2030 (08-APR-2030) 2030	IN2220200017	SDL	100,000	10,720,020.00	2.14%
8.26% Government of India 02.08.2027	IN0020070036	GOI	243,000	27,094,572.90	5.40%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	56,000	5,800,513.60	1.16%
7.73% GS MD 19/12/2034	IN0020150051	GOI	152,200	16,777,538.70	3.34%
6.79% GS 26.12.2029	IN0020160118	GOI	135,300	13,935,209.97	2.78%
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	GOI	150,900	15,205,996.83	3.03%
7.61% GSEC 09.05.2030	IN0020160019	GOI	154,000	16,625,763.00	3.31%
8.28% GOI 21.09.2027	IN0020070069	GOI	144,000	16,073,956.80	3.20%
6.30% GOI 09.04.2023	IN0020030014	GOI	34,400	3,562,199.12	0.71%
9.15% GOI 14.11.2024	IN0020110048	GOI	60,000	6,859,704.00	1.37%
8.15% GSEC 24.11.2026	IN0020140060	GOI	108,000	11,995,581.60	2.39%
7.59% GOI 20.03.2029	IN0020150069	GOI	103,000	11,097,374.50	2.21%
8.28% GOI 15.02.2032	IN0020060086	GOI	8,500	964,003.70	0.19%
7.88% GOI 19.03.2030	IN0020150028	GOI	46,000	5,063,215.40	1.01%
8.33% GS 7.06.2036	IN0020060045	GOI	157,000	18,211,748.80	3.63%
8.83% GOI 12.12.2041	IN0020110063	GOI	95,000	11,617,512.00	2.31%
7.06 % GOI 10.10.2046	IN0020160068	GOI	244,700	25,343,872.64	5.05%
7.40% GOI 09.09.2035	IN0020050012	GOI	460,600	49,307,230.00	9.82%
8.32% GS 02.08.2032	IN0020070044	GOI	40,000	4,562,992.00	0.91%
7.68% GS 15.12.2023	IN0020150010	GOI	55,000	5,938,762.50	1.18%
7.50% GOI 10-Aug-2034	IN0020040039	GOI	239,000	25,762,981.10	5.13%
Total				483,269,382	96.29%

Money Market Instruments:-				Market Value	% of Portfolio
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- Treasury Bills				Nil	-
- Money Market Mutual Funds				7,715,000	1.54%
- Certificate of Deposits / Commercial Papers				Nil	-
- Application Pending Allotment				Nil	-
- Bank Fixed Deposits (< 1 Year)				Nil	-
- Cash/ Cash Equivalent & Net Current Assets				1,823,615	0.36%
- Other Current Assets (Accrued Interest)				8,685,573	1.73%
Net Current Assets				415,439	0.08%
GRAND TOTAL				501,909,008	100.00%

Average Maturity of Portfolio (in yrs)	14.45
Modified Duration (in yrs)	8.23
Yield to Maturity (%) (annualised)(at market price	6.58%

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				0	0.00%
State Development loans				0	0.00%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					