

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER I  
Dec-19

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.59% GOI 20.03.2029	IN0020150069	central government securities	1,03,000.00	1,08,04,700.00	2.77%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	8,500.00	9,41,043.50	0.24%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	55,000.00	58,97,331.00	1.51%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	95,000.00	1,12,36,011.00	2.88%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	46,000.00	49,08,186.20	1.26%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	56,000.00	55,97,200.00	1.43%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	68,000.00	68,82,484.00	1.76%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	45,000.00	47,73,897.00	1.22%	
8.33% GS 7.06.2036	IN0020060045	central government securities	1,57,000.00	1,77,52,366.80	4.55%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	1,20,000.00	1,26,65,172.00	3.25%	
7.68% GS 15.12.2023	IN0020150010	central government securities	55,000.00	57,17,354.50	1.47%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	2,50,500.00	2,80,55,724.45	7.19%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	2,44,700.00	2,43,84,355.00	6.25%	
8.08% Maharashtra SDL 2028	IN2220180052	central government securities	90,000.00	95,47,794.00	2.45%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	55,000.00	59,93,740.50	1.54%	
8.22 % KARNATAK 30.01.2031	IN1920180156	central government securities	90,000.00	96,91,848.00	2.48%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	1,22,300.00	1,17,77,490.00	3.02%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	2,80,600.00	2,89,90,666.02	7.43%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	1,54,000.00	1,62,16,200.00	4.16%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	60,000.00	68,17,212.00	1.75%	
7.69% GOI 17.06.2043	IN0020190040	central government securities	1,70,000.00	1,80,79,347.00	4.63%	
8.13% GOI 22 june 2045	IN0020150044	central government securities	80,000.00	89,44,800.00	2.29%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	1,44,000.00	1,55,31,508.80	3.98%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	1,52,200.00	1,61,78,860.00	4.15%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	78,000.00	83,97,846.60	2.15%	
8.32% GS 02.08.2032	IN0020070044	central government securities	40,000.00	44,10,004.00	1.13%	
6.79% GS 26.12.2029	IN0020160118	central government securities	5,300.00	5,25,972.00	0.13%	
6.30% GOI 09.04.2023	IN0020030014	central government securities	34,400.00	34,38,280.00	0.88%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	1,73,000.00	1,86,39,296.80	4.78%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	10,500.00	11,37,265.50	0.29%	
9.15% GOI 14.11.2024	IN0020110048	central government securities	50,000.00	55,16,485.00	1.41%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	1,08,000.00	1,15,47,630.00	2.96%	
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	central government securities	20,000.00	21,02,532.00	0.54%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	1,28,300.00	1,35,58,089.67	3.47%	
7.50% GOI 10-Aug-2034	IN0020040039	central government securities	1,99,000.00	2,07,68,177.30	5.32%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	22,300.00	23,60,878.70	0.60%	
<b>Total</b>				<b>37,97,87,749.34</b>	<b>97.32%</b>	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	

- Money Market Mutual Funds				49,42,573.41	1.27%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				7,28,379.48	0.19%	
- Other Current Assets ( Accrued Interest )				55,30,376.53	1.42%	
Net Current Assets				(7,35,131.45)	-0.19%	
<b>GRAND TOTAL</b>				<b>39,02,53,947.31</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	15.44
Modified Duration (in yrs)	8.39
Yield to Maturity (%) (annualised)(at market price	7.03%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				31,19,17,595	79.93%	
State Development Loans				6,78,70,155	17.39%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						