

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
6.30% GOI 09.04.2023	IN0020030014	GOI	34,400	34,93,317	0.76%
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	GOI	1,50,900	1,49,46,645	3.26%
6.79% GS 26.12.2029	IN0020160118	GOI	1,35,300	1,36,79,845	2.98%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	56,000	57,00,223	1.24%
7.06 % GOI 10.10.2046	IN0020160068	GOI	2,44,700	2,52,52,942	5.51%
7.40% GOI 09.09.2035	IN0020050012	GOI	3,80,600	4,02,31,475	8.77%
7.50% GOI 10-Aug-2034	IN0020040039	GOI	2,39,000	2,54,05,748	5.54%
7.59% GOI 20.03.2029	IN0020150069	GOI	1,03,000	1,09,51,660	2.39%
7.61% GSEC 09.05.2030	IN0020160019	GOI	1,54,000	1,64,70,685	3.59%
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	1,28,300	1,39,60,849	3.04%
7.68% GS 15.12.2023	IN0020150010	GOI	55,000	58,39,350	1.27%
7.69% GOI 17.06.2043	IN0020190040	GOI	1,70,000	1,86,65,694	4.07%
7.72% GOI 26.10.2055.	IN0020150077	GOI	63,000	70,31,002	1.53%
7.73% GS MD 19/12/2034	IN0020150051	GOI	1,52,200	1,64,98,434	3.60%
7.88% GOI 19.03.2030	IN0020150028	GOI	46,000	50,17,974	1.09%
7.95% GOI 28-Aug-2032	IN0020020106	GOI	1,72,000	1,88,87,372	4.12%
8.13% GOI 22 june 2045	IN0020150044	GOI	80,000	92,66,392	2.02%
8.15% GSEC 24.11.2026	IN0020140060	GOI	1,08,000	1,17,81,007	2.57%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	2,50,500	2,89,90,490	6.32%
8.26% Government of India 02.08.2027	IN0020070036	GOI	2,43,000	2,67,41,129	5.83%
8.28% GOI 15.02.2032	IN0020060086	GOI	8,500	9,47,572	0.21%
8.28% GOI 21.09.2027	IN0020070069	GOI	1,44,000	1,58,61,557	3.46%
8.32% GS 02.08.2032	IN0020070044	GOI	40,000	45,02,100	0.98%
8.33% GS 7.06.2036	IN0020060045	GOI	1,57,000	1,78,42,344	3.89%
8.83% GOI 12.12.2041	IN0020110063	GOI	95,000	1,16,31,496	2.54%
9.15% GOI 14.11.2024	IN0020110048	GOI	60,000	67,53,378	1.47%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	68,000	69,89,319	1.52%
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	SDL	20,000	21,19,260	0.46%
8.08% Maharashtra SDL 2028	IN2220180052	SDL	90,000	96,42,303	2.10%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	45,000	48,21,152	1.05%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	22,300	23,82,985	0.52%
8.22 % KARNATAK 30.01.2031	IN1920180156	SDL	90,000	97,84,206	2.13%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	55,000	59,51,407	1.30%
8.38% Telangana SDL 2049	IN4520180204	SDL	60,000	69,55,272	1.52%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	55,000	60,50,193	1.32%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	10,500	11,52,597	0.25%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	1,20,000.00	1,27,84,716	2.79%
Total				44,49,84,088	97.03%

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

- Money Market Mutual Funds				43,00,000	0.94%
- Certificate of Deposits / Commercial Papers				Nil	-
- Application Pending Allotment				Nil	-
- Bank Fixed Deposits (< 1 Year)				Nil	-
- Cash/ Cash Equivalent & Net Current Assets				13,98,580	0.30%
- Other Current Assets (Accrued Interest)				82,33,228	1.80%
Net Current Assets				(3,26,707)	-0.07%
GRAND TOTAL				45,85,89,189	100.00%

Average Maturity of Portfolio (in yrs)	14.79
Modified Duration (in yrs)	8.28
Yield to Maturity (%) (annualised)(at market price	6.75%

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				37,63,50,680	82.07%
State Development loans				6,86,33,408	14.97%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					