

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
8.38% Telangana SDL 2049	IN4520180204	State Development loans	60,000	67,92,738	1.61%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	State Development loans	45,000	47,59,385	1.13%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	State Development loans	55,000	59,78,605	1.41%
8.83% GOI 12.12.2041	IN0020110063	Central Government Securities	95,000	1,12,57,500	2.66%
8.22 % KARNATAK 30.01.2031	IN1920180156	State Development loans	90,000	96,81,867	2.29%
8.08% Maharashtra SDL 2028	IN2220180052	State Development loans	90,000	95,18,769	2.25%
SDL TAMIL NADU 8.05% 2028	IN3120180010	State Development loans	1,20,000	1,25,98,800	2.98%
7.33% MAHARASHTRA SDL 2027	IN2220170103	State Development loans	68,000	68,66,178	1.62%
8.33 % KERALA SDL 30.05.2028	IN2020180039	State Development loans	55,000	58,79,693	1.39%
8.13 % KERALA SDL 21.03.2028	IN2020170147	State Development loans	22,300	23,54,291	0.56%
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	State Development loans	20,000	20,96,750	0.50%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	State Development loans	10,500	11,33,112	0.27%
8.13% GOI 22 june 2045	IN0020150044	Central Government Securities	80,000	89,05,600	2.11%
7.69% GOI 17.06.2043	IN0020190040	Central Government Securities	1,70,000	1,81,22,000	4.29%
7.62% GS 2039 (15-09-2039)	IN0020190024	Central Government Securities	1,28,300	1,35,44,631	3.20%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	Central Government Securities	2,50,500	2,79,63,315	6.62%
7.72% GOI 26.10.2055.	IN0020150077	Central Government Securities	78,000	84,13,938	1.99%
7.73% GS MD 19/12/2034	IN0020150051	Central Government Securities	1,52,200	1,60,87,540	3.81%
6.79% GS 26.12.2029	IN0020160118	Central Government Securities	1,35,300	1,34,24,128	3.18%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	Central Government Securities	56,000	56,08,400	1.33%
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	Central Government Securities	1,50,900	1,45,09,035	3.43%
8.26% Government of India 02.08.2027	IN0020070036	Central Government Securities	2,43,000	2,62,53,040	6.21%
7.61% GSEC 09.05.2030	IN0020160019	Central Government Securities	1,54,000	1,61,05,305	3.81%
8.28% GOI 21.09.2027	IN0020070069	Central Government Securities	1,44,000	1,55,60,021	3.68%
6.30% GOI 09.04.2023	IN0020030014	Central Government Securities	34,400	34,40,678	0.81%
9.15% GOI 14.11.2024	IN0020110048	Central Government Securities	60,000	66,25,278	1.57%
8.15% GSEC 24.11.2026	IN0020140060	Central Government Securities	1,08,000	1,15,79,760	2.74%
7.59% GOI 20.03.2029	IN0020150069	Central Government Securities	1,03,000	1,07,66,075	2.55%
8.28% GOI 15.02.2032	IN0020060086	Central Government Securities	8,500	9,35,239	0.22%
7.88% GOI 19.03.2030	IN0020150028	Central Government Securities	46,000	49,09,120	1.16%
8.32% GS 02.08.2032	IN0020070044	Central Government Securities	40,000	44,16,476	1.04%
7.50% GOI 10-Aug-2034	IN0020040039	Central Government Securities	1,99,000	2,06,36,300	4.88%
7.68% GS 15.12.2023	IN0020150010	Central Government Securities	55,000	57,44,932	1.36%
7.40% GOI 09.09.2035	IN0020050012	Central Government Securities	2,80,600	2,88,73,740	6.83%
7.06 % GOI 10.10.2046	IN0020160068	Central Government Securities	2,44,700	2,44,33,295	5.78%
8.33% GS 7.06.2036	IN0020060045	Central Government Securities	1,57,000	1,75,55,991	4.15%
<b>Total</b>				<b>40,33,31,521</b>	<b>95.42%</b>

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

- Money Market Mutual Funds			1,15,55,510	2.73%
- Certificate of Deposits / Commercial Papers			Nil	-
- Application Pending Allotment			Nil	-
- Bank Fixed Deposits (< 1 Year)			Nil	-
- Cash/ Cash Equivalent & Net Current Assets			6,03,088	0.14%
- Other Current Assets ( Accrued Interest )			78,26,838	1.85%
Net Current Assets			(6,19,900)	-0.15%
<b>GRAND TOTAL</b>			<b>42,26,97,057</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	15.00
Modified Duration (in yrs)	8.21
Yield to Maturity (%) (annualised)(at market price	7.04%

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				33,56,71,335	79.41%
State Development loans				6,76,60,186	16.01%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					