

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
7.95% GOI 28-Aug-2032	IN0020020106	GOI	197,000	21,664,819	4.47%
6.30% GOI 09.04.2023	IN0020030014	GOI	34,400	3,527,073	0.73%
7.50% GOI 10-Aug-2034	IN0020040039	GOI	239,000	25,526,993	5.27%
7.40% GOI 09.09.2035	IN0020050012	GOI	460,600	48,839,905	10.08%
8.33% GS 7.06.2036	IN0020060045	GOI	157,000	17,948,507	3.70%
8.28% GOI 15.02.2032	IN0020060086	GOI	8,500	956,908	0.20%
8.26% Government of India 02.08.2027	IN0020070036	GOI	243,000	26,743,973	5.52%
8.32% GS 02.08.2032	IN0020070044	GOI	40,000	4,529,048	0.93%
8.28% GOI 21.09.2027	IN0020070069	GOI	144,000	15,819,509	3.27%
9.15% GOI 14.11.2024	IN0020110048	GOI	60,000	6,743,934	1.39%
8.83% GOI 12.12.2041	IN0020110063	GOI	95,000	11,779,193	2.43%
8.15% GSEC 24.11.2026	IN0020140060	GOI	108,000	11,752,150	2.43%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	250,500	29,173,180	6.02%
7.68% GS 15.12.2023	IN0020150010	GOI	55,000	5,876,756	1.21%
7.88% GOI 19.03.2030	IN0020150028	GOI	46,000	5,004,795	1.03%
8.13% GOI 22 june 2045	IN0020150044	GOI	80,000	9,347,960	1.93%
7.73% GS MD 19/12/2034	IN0020150051	GOI	152,200	16,589,815	3.42%
7.59% GOI 20.03.2029	IN0020150069	GOI	103,000	10,988,061	2.27%
7.72% GOI 26.10.2055.	IN0020150077	GOI	63,000	7,157,147	1.48%
7.61% GSEC 09.05.2030	IN0020160019	GOI	154,000	16,455,886	3.40%
7.06 % GOI 10.10.2046	IN0020160068	GOI	244,700	25,312,184	5.22%
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	GOI	150,900	15,025,807	3.10%
6.79% GS 26.12.2029	IN0020160118	GOI	135,300	13,716,782	2.83%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	56,000	5,695,407	1.18%
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	128,300	14,089,919	2.91%
7.69% GOI 17.06.2043	IN0020190040	GOI	170,000	18,806,233	3.88%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	55,000	5,938,598	1.23%
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	SDL	20,000	2,091,366	0.43%
8.22 % KARNATAK 30.01.2031	IN1920180156	SDL	90,000	9,603,837	1.98%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	22,300	2,351,229	0.49%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	55,000	5,870,618	1.21%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	68,000	6,869,285	1.42%
8.08% Maharashtra SDL 2028	IN2220180052	SDL	90,000	9,505,215	1.96%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	10,500	1,137,503	0.23%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	120,000	12,613,908	2.60%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	45,000	4,752,608	0.98%
8.38% Telangana SDL 2049	IN4520180204	SDL	60,000.00	6,767,874	1.40%
<b>Total</b>				<b>456,573,981</b>	<b>94.24%</b>

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

- Money Market Mutual Funds				18,180,196	3.75%
- Certificate of Deposits / Commercial Papers				Nil	-
- Application Pending Allotment				Nil	-
- Bank Fixed Deposits (< 1 Year)				Nil	-
- Cash/ Cash Equivalent & Net Current Assets				523,518	0.11%
- Other Current Assets ( Accrued Interest )				7,468,617	1.54%
Net Current Assets				1,754,615	0.36%
<b>GRAND TOTAL</b>				<b>484,500,926</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	14.73
Modified Duration (in yrs)	8.30
Yield to Maturity (%) (annualised)(at market price	6.75%

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				389,071,941	80.30%
State Development loans				67,502,040	13.93%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					