

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	128,300	14,395,401.13	2.71%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	250,500	29,518,444.05	5.55%
7.69% GOI 17.06.2043	IN0020190040	GOI	170,000	19,054,246.00	3.58%
7.72% GOI 26.10.2055.	IN0020150077	GOI	63,000	7,263,780.30	1.37%
8.13% GOI 22 june 2045	IN0020150044	GOI	80,000	9,408,992.00	1.77%
7.95% GOI 28-Aug-2032	IN0020020106	GOI	297,000	33,723,310.50	6.34%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	10,500	1,174,863.90	0.22%
8.00% Karnataka SDL 2028 (17-JAN-2028)	IN1920170157	SDL	20,000	2,177,954.00	0.41%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	22,300	2,449,449.84	0.46%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	55,000	6,116,418.00	1.15%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	68,000	7,162,644.00	1.35%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	120,000	13,139,352.00	2.47%
8.08% Maharashtra SDL 2028	IN2220180052	SDL	90,000	9,913,500.00	1.86%
8.22 % KARNATAK 30.01.2031	IN1920180156	SDL	90,000	10,109,799.00	1.90%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	55,000	6,249,787.50	1.18%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	45,000	4,958,131.50	0.93%
8.38% Telangana SDL 2049	IN4520180204	SDL	60,000	7,172,250.00	1.35%
7.83% MAHARASHTRA SDL 2030 (08-APR-2030) 2030	IN2220200017	SDL	100,000	10,948,040.00	2.06%
8.26% Government of India 02.08.2027	IN0020070036	GOI	283,000	31,934,823.70	6.01%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	56,000	5,874,472.80	1.10%
7.73% GS MD 19/12/2034	IN0020150051	GOI	152,200	17,130,764.46	3.22%
6.79% GS 26.12.2029	IN0020160118	GOI	135,300	14,144,573.19	2.66%
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	GOI	150,900	15,550,667.52	2.92%
7.61% GSEC 09.05.2030	IN0020160019	GOI	154,000	17,021,851.00	3.20%
8.28% GOI 21.09.2027	IN0020070069	GOI	144,000	16,293,571.20	3.06%
6.30% GOI 09.04.2023	IN0020030014	GOI	34,400	3,583,066.16	0.67%
9.15% GOI 14.11.2024	IN0020110048	GOI	60,000	6,897,618.00	1.30%
8.15% GSEC 24.11.2026	IN0020140060	GOI	108,000	12,068,492.40	2.27%
7.59% GOI 20.03.2029	IN0020150069	GOI	103,000	11,309,400.00	2.13%
8.28% GOI 15.02.2032	IN0020060086	GOI	8,500	979,978.60	0.18%
7.88% GOI 19.03.2030	IN0020150028	GOI	46,000	5,157,947.80	0.97%
8.33% GS 7.06.2036	IN0020060045	GOI	157,000	18,499,278.60	3.48%
8.83% GOI 12.12.2041	IN0020110063	GOI	95,000	11,926,547.00	2.24%
7.06 % GOI 10.10.2046	IN0020160068	GOI	244,700	25,878,297.44	4.87%
7.40% GOI 09.09.2035	IN0020050012	GOI	460,600	50,481,944.24	9.49%
8.32% GS 02.08.2032	IN0020070044	GOI	40,000	4,633,480.00	0.87%
7.68% GS 15.12.2023	IN0020150010	GOI	55,000	5,977,994.00	1.12%
7.50% GOI 10-Aug-2034	IN0020040039	GOI	239,000	26,301,997.80	4.95%
Total				496,583,130	93.39%

Money Market Instruments:-				Market Value	% of Portfolio
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- Treasury Bills				Nil	-
- Money Market Mutual Funds				22,800,001	4.29%
- Certificate of Deposits / Commercial Papers				Nil	-
- Application Pending Allotment				Nil	-
- Bank Fixed Deposits (< 1 Year)				Nil	-
- Cash/ Cash Equivalent & Net Current Assets				482,197	0.09%
- Other Current Assets (Accrued Interest)				10,065,563	1.89%
Net Current Assets				1,771,456	0.33%
GRAND TOTAL				531,702,347	100.00%

Average Maturity of Portfolio (in yrs)	14.31
Modified Duration (in yrs)	8.21
Yield to Maturity (%) (annualised)(at market price	6.35%

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					