

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER II
Apr-20

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
8.83% GOI 12.12.2041	IN0020110063	GOI	4,000	489,158.40	0.91%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	12,000	1,242,967.20	2.30%
8.38% Telangana SDL 2049	IN4520180204	SDL	10,000	1,167,133.00	2.16%
7.73% GS MD 19/12/2034	IN0020150051	GOI	14,400	1,587,362.40	2.94%
8.19% Karnataka SDL 2029	IN1920180149	SDL	10,000	1,084,669.00	2.01%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	35,000	3,786,366.50	7.02%
8.32% GS 02.08.2032	IN0020070044	GOI	10,000	1,140,748.00	2.11%
6.79% GS 26.12.2029	IN0020160118	GOI	10,000	1,029,949.00	1.91%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	10,000	1,111,660.00	2.06%
7.72% GOI 26.10.2055.	IN0020150077	GOI	7,000	784,200.20	1.45%
8.26% Government of India 02.08.2027	IN0020070036	GOI	48,000	5,352,014.40	9.92%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	33,000	3,852,971.10	7.14%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	10,000	1,075,149.00	1.99%
7.61% GSEC 09.05.2030	IN0020160019	GOI	13,500	1,457,453.25	2.70%
7.68% GS 15.12.2023	IN0020150010	GOI	5,000	539,887.50	1.00%
8.28% GOI 21.09.2027	IN0020070069	GOI	21,000	2,344,118.70	4.35%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	12,000	1,250,272.80	2.32%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	10,000	1,091,822.00	2.02%
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	10,000	1,092,861.00	2.03%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	1,900	204,838.24	0.38%
7.40% GOI 09.09.2035	IN0020050012	GOI	44,000	4,710,200.00	8.73%
8.15% GSEC 24.11.2026	IN0020140060	GOI	7,000	777,491.40	1.44%
7.69% GOI 17.06.2043	IN0020190040	GOI	10,000	1,105,997.00	2.05%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	3,500	387,590.35	0.72%
8.28% GOI 15.02.2032	IN0020060086	GOI	7,000	793,885.40	1.47%
7.06 % GOI 10.10.2046	IN0020160068	GOI	20,000	2,071,424.00	3.84%
7.88% GOI 19.03.2030	IN0020150028	GOI	4,000	440,279.60	0.82%
8.30% GS 02.07.2040	IN0020100031	GOI	41,400	4,816,935.54	8.93%
8.33% GS 7.06.2036	IN0020060045	GOI	11,000	1,275,982.40	2.37%
8.13% GOI 22 june 2045	IN0020150044	GOI	20,000	2,305,380.00	4.27%
Total				50,370,767	93.38%

Money Market Instruments:-			Market Value	% of Portfolio
- Treasury Bills			Nil	-
- Money Market Mutual Funds			2,090,001	3.87%

- Certificate of Deposits / Commercial Papers				Nil	
- Application Pending Allotment				Nil	
- Bank Fixed Deposits (< 1 Year)				Nil	
- Cash/ Cash Equivalent				218,353	0.40%
- Other Current Assets (Accrued Interest)				981,535	1.82%
Net Current Assets				282,923	0.52%
GRAND TOTAL				53,943,578	100.00%

Average Maturity of Portfolio (in yrs)	14.87	-
Modified Duration (in yrs)	8.24	
Yield to Maturity (%) (annualised)(at market price	6.63%	

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				-	0.00%
State Development loans				-	0.00%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					