

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER II
Dec-19

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	15,30,720.00	3.17%	
8.19% Karnataka SDL 2029	IN1920180149	central government securities	10,000.00	10,66,357.00	2.21%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	5,19,759.50	1.08%	
8.38% Telangana SDL 2049	IN4520180204	central government securities	10,000.00	11,36,202.00	2.36%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	central government securities	10,000.00	10,89,771.00	2.26%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	4,73,095.20	0.98%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	central government securities	35,000.00	37,13,031.00	7.70%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	44,000.00	45,45,934.80	9.43%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	27,54,180.00	5.71%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	7,53,652.90	1.56%	
7.69% GOI 17.06.2043	IN0020190040	central government securities	10,000.00	10,63,491.00	2.21%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	14,21,550.00	2.95%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	18,000.00	19,39,348.80	4.02%	
8.13% GOI 22 june 2045	IN0020150044	central government securities	20,000.00	22,36,200.00	4.64%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	10,000.00	10,56,749.00	2.19%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	22,65,011.70	4.70%	
8.30% GS 02.07.2040	IN0020100031	central government securities	19,400.00	21,77,801.32	4.52%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	central government securities	3,500.00	3,79,088.50	0.79%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	7,48,457.50	1.55%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	11,99,400.00	2.49%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	central government securities	1,900.00	2,01,151.10	0.42%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	36,95,963.70	7.66%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	7,74,977.00	1.61%	
8.33 % KERALA SDL 30.05.2028	IN2020180039	central government securities	10,000.00	10,72,242.00	2.22%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	4,26,798.80	0.88%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	central government securities	12,000.00	12,14,556.00	2.52%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	12,43,796.40	2.58%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	central government securities	10,000.00	10,55,431.00	2.19%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	11,02,501.00	2.29%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	20,000.00	19,93,000.00	4.13%	
Total				4,48,50,218.22	92.99%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				35,50,882.37	7.36%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				1,58,616.65	0.33%	
- Other Current Assets (Accrued Interest)				6,71,732.61	1.39%	

Net Current Assets				(10,02,336.00)	-2.08%	
GRAND TOTAL				4,82,29,113.85	100.00%	

Average Maturity of Portfolio (in yrs)	15.47
Modified Duration (in yrs)	8.42
Yield to Maturity (%) (annualised)(at market price)	7.06%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				3,39,22,389	70.34%	
State Development Loans				1,09,27,830	22.66%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						