

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
6.79% GS 26.12.2029	IN0020160118	GOI	10,000	10,11,075	1.85%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	12,000	12,21,476	2.23%
7.06 % GOI 10.10.2046	IN0020160068	GOI	20,000	20,63,992	3.77%
7.40% GOI 09.09.2035	IN0020050012	GOI	44,000	46,51,038	8.50%
7.61% GSEC 09.05.2030	IN0020160019	GOI	13,500	14,43,859	2.64%
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	10,000	10,88,141	1.99%
7.68% GS 15.12.2023	IN0020150010	GOI	5,000	5,30,850	0.97%
7.69% GOI 17.06.2043	IN0020190040	GOI	10,000	10,97,982	2.01%
7.72% GOI 26.10.2055.	IN0020150077	GOI	7,000	7,81,222	1.43%
7.73% GS MD 19/12/2034	IN0020150051	GOI	14,400	15,60,956	2.85%
7.88% GOI 19.03.2030	IN0020150028	GOI	4,000	4,36,346	0.80%
7.95% GOI 28-Aug-2032	IN0020020106	GOI	25,000	27,45,258	5.02%
8.13% GOI 22 june 2045	IN0020150044	GOI	20,000	23,16,598	4.24%
8.15% GSEC 24.11.2026	IN0020140060	GOI	7,000	7,63,584	1.40%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	33,000	38,19,107	6.98%
8.26% Government of India 02.08.2027	IN0020070036	GOI	48,000	52,82,198	9.66%
8.28% GOI 15.02.2032	IN0020060086	GOI	7,000	7,80,353	1.43%
8.28% GOI 21.09.2027	IN0020070069	GOI	21,000	23,13,144	4.23%
8.30% GS 02.07.2040	IN0020100031	GOI	19,400	22,50,765	4.12%
8.32% GS 02.08.2032	IN0020070044	GOI	10,000	11,25,525	2.06%
8.33% GS 7.06.2036	IN0020060045	GOI	11,000	12,50,101	2.29%
8.83% GOI 12.12.2041	IN0020110063	GOI	4,000	4,89,747	0.90%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	12,000	12,33,409	2.26%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	35,000	37,49,785	6.86%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	1,900	2,03,035	0.37%
8.19% Karnataka SDL 2029	IN1920180149	SDL	10,000	10,76,304	1.97%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	10,000	10,82,074	1.98%
8.38% Telangana SDL 2049	IN4520180204	SDL	10,000	11,59,212	2.12%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	10,000	11,00,035	2.01%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	3,500	3,84,199	0.70%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	10,000	10,65,393	1.95%
<b>Total</b>				<b>5,00,76,760</b>	<b>91.56%</b>

Money Market Instruments:-				Market Value	% of Portfolio
- Treasury Bills				Nil	-
- Money Market Mutual Funds				35,00,001	6.40%

- Certificate of Deposits / Commercial Papers				Nil	
- Application Pending Allotment				Nil	
- Bank Fixed Deposits (< 1 Year)				Nil	
- Cash/ Cash Equivalent				4,71,596	0.86%
- Other Current Assets ( Accrued Interest )				8,66,757	1.58%
Net Current Assets				(2,21,715)	-0.41%
<b>GRAND TOTAL</b>				<b>5,46,93,400</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	14.66
Modified Duration (in yrs)	8.17
Yield to Maturity (%) (annualised)(at market price	6.78%

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				3,90,23,315	71.35%
State Development loans				1,10,53,445	20.21%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					