

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
8.83% GOI 12.12.2041	IN0020110063	Central Government Securities	4,000	4,74,000	0.94%
6.79% GS 26.12.2029	IN0020160118	Central Government Securities	10,000	9,92,175	1.96%
8.32% GS 02.08.2032	IN0020070044	Central Government Securities	10,000	11,04,119	2.18%
7.72% GOI 26.10.2055.	IN0020150077	Central Government Securities	7,000	7,55,097	1.49%
7.88% GOI 19.03.2030	IN0020150028	Central Government Securities	4,000	4,26,880	0.84%
7.73% GS MD 19/12/2034	IN0020150051	Central Government Securities	14,400	15,22,080	3.01%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	Central Government Securities	33,000	36,83,790	7.28%
8.38% Telangana SDL 2049	IN4520180204	State Development loans	10,000	11,32,123	2.24%
SDL TAMIL NADU 8.05% 2028	IN3120180010	State Development loans	10,000	10,49,900	2.08%
7.62% GS 2039 (15-09-2039)	IN0020190024	Central Government Securities	10,000	10,55,700	2.09%
7.68% GS 15.12.2023	IN0020150010	Central Government Securities	5,000	5,22,267	1.03%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	Central Government Securities	12,000	12,01,800	2.38%
7.69% GOI 17.06.2043	IN0020190040	Central Government Securities	10,000	10,66,000	2.11%
8.19% Karnataka SDL 2029	IN1920180149	State Development loans	10,000	10,63,891	2.10%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	State Development loans	35,000	37,01,744	7.32%
8.26% Government of India 02.08.2027	IN0020070036	Central Government Securities	48,000	51,85,786	10.25%
8.13% GOI 22 june 2045	IN0020150044	Central Government Securities	20,000	22,26,400	4.40%
8.30% GS 02.07.2040	IN0020100031	Central Government Securities	19,400	21,80,461	4.31%
7.61% GSEC 09.05.2030	IN0020160019	Central Government Securities	13,500	14,11,829	2.79%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	State Development loans	3,500	3,77,704	0.75%
7.40% GOI 09.09.2035	IN0020050012	Central Government Securities	44,000	45,27,600	8.95%
8.28% GOI 21.09.2027	IN0020070069	Central Government Securities	21,000	22,69,170	4.49%
8.28% GOI 15.02.2032	IN0020060086	Central Government Securities	7,000	7,70,197	1.52%
8.13 % KERALA SDL 21.03.2028	IN2020170147	State Development loans	1,900	2,00,590	0.40%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	State Development loans	10,000	10,87,019	2.15%
7.06 % GOI 10.10.2046	IN0020160068	Central Government Securities	20,000	19,97,000	3.95%
8.33 % KERALA SDL 30.05.2028	IN2020180039	State Development loans	10,000	10,69,035	2.11%
8.15% GSEC 24.11.2026	IN0020140060	Central Government Securities	7,000	7,50,540	1.48%
8.33% GS 7.06.2036	IN0020060045	Central Government Securities	11,000	12,30,038	2.43%
7.33% MAHARASHTRA SDL 2027	IN2220170103	State Development loans	12,000	12,11,678	2.40%
Total				4,62,46,610	91.45%

Money Market Instruments:-				Market Value	% of Portfolio
- Treasury Bills				Nil	-
- Money Market Mutual Funds				33,96,043	6.72%
- Certificate of Deposits / Commercial Papers				Nil	
- Application Pending Allotment				Nil	
- Bank Fixed Deposits (< 1 Year)				Nil	
- Cash/ Cash Equivalent				4,08,605	0.81%
- Other Current Assets (Accrued Interest)				9,25,712	1.83%

Net Current Assets				(4,06,414)	-0.80%
GRAND TOTAL				5,05,70,557	100.00%

Average Maturity of Portfolio (in yrs)	14.81
Modified Duration (in yrs)	8.10
Yield to Maturity (%) (annualised)(at market price	7.06%

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				3,53,52,927	69.91%
State Development loans				1,08,93,684	21.54%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					