

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	10,000.00	1,137,027.00	1.76%
8.15% Tamil Nadu SDL 9-May-28	IN3120180036	SDL	11,000.00	1,221,177.10	1.89%
8.32% GS 02.08.2032	IN0020070044	GOI	10,000.00	1,170,376.00	1.82%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	33,000.00	3,992,990.10	6.19%
8.83% GOI 12.12.2041	IN0020110063	GOI	4,000.00	509,815.20	0.79%
7.69% GOI 17.06.2043	IN0020190040	GOI	10,000.00	1,151,666.00	1.79%
6.79% GS 26.12.2029	IN0020160118	GOI	10,000.00	1,056,187.00	1.64%
7.73% GS MD 19/12/2034	IN0020150051	GOI	14,400.00	1,630,501.92	2.53%
7.72% GOI 26.10.2055.	IN0020150077	GOI	7,000.00	825,692.00	1.28%
7.68% GS 15.12.2023	IN0020150010	GOI	5,000.00	545,325.00	0.85%
8.13% GOI 22 june 2045	IN0020150044	GOI	20,000.00	2,416,204.00	3.75%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	12,000.00	1,279,044.00	1.98%
8.28% GOI 15.02.2032	IN0020060086	GOI	7,000.00	811,897.10	1.26%
8.15% GSEC 24.11.2026	IN0020140060	GOI	7,000.00	793,136.40	1.23%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	10,000.00	1,104,778.00	1.71%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	10,000.00	1,121,789.00	1.74%
7.88% GOI 19.03.2030	IN0020150028	GOI	4,000.00	452,186.40	0.70%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	1,900.00	210,792.65	0.33%
8.28% GOI 21.09.2027	IN0020070069	GOI	21,000.00	2,405,109.00	3.73%
8.33% GS 7.06.2036	IN0020060045	GOI	11,000.00	1,314,737.60	2.04%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	10,000.00	1,146,406.00	1.78%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	3,500.00	396,747.05	0.62%
7.61% GSEC 09.05.2030	IN0020160019	GOI	13,500.00	1,499,872.95	2.33%
7.06 % GOI 10.10.2046	IN0020160068	GOI	20,000.00	2,151,994.00	3.34%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	35,000.00	3,891,478.50	6.04%
8.19% Karnataka SDL 2029	IN1920180149	SDL	10,000.00	1,115,641.00	1.73%
7.40% GOI 09.09.2035	IN0020050012	GOI	89,000.00	9,816,255.00	15.23%
8.26% Government of India 02.08.2027	IN0020070036	GOI	48,000.00	5,474,928.00	8.49%
8.30% GS 02.07.2040	IN0020100031	GOI	41,400.00	4,949,129.88	7.68%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	12,000.00	1,271,175.60	1.97%
8.38% Telangana SDL 2049	IN4520180204	SDL	10,000.00	1,232,039.00	1.91%
Total				58,096,098	90.12%

Money Market Instruments:-				Market Value	% of Portfolio
- Treasury Bills				Nil	-
- Money Market Mutual Funds				4,772,088	7.40%
- Certificate of Deposits / Commercial Papers				Nil	
- Application Pending Allotment				Nil	
- Bank Fixed Deposits (< 1 Year)				Nil	
- Cash/ Cash Equivalent				418,750	0.65%
- Other Current Assets (Accrued Interest)				1,092,191	1.69%
Net Current Assets				84,313	0.13%
GRAND TOTAL				64,463,440	100.00%

Average Maturity of Portfolio (in yrs)	14.56	-
Modified Duration (in yrs)	8.30	-
Yield to Maturity (%) (annualised)(at market price	6.24%	-

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				45,376,206	70.39%
State Development loans				12,719,892	19.73%