

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	1,900.00	208,662.56	0.36%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	12,000.00	1,265,955.60	2.18%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	10,000.00	1,112,395.00	1.92%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	12,000.00	1,262,714.40	2.17%
7.73% GS MD 19/12/2034	IN0020150051	GOI	14,400.00	1,615,413.60	2.78%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	10,000.00	1,095,412.00	1.89%
6.79% GS 26.12.2029	IN0020160118	GOI	10,000.00	1,047,424.00	1.80%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	10,000.00	1,134,816.00	1.95%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	35,000.00	3,861,119.50	6.65%
8.19% Karnataka SDL 2029	IN1920180149	SDL	10,000.00	1,104,729.00	1.90%
8.38% Telangana SDL 2049	IN4520180204	SDL	10,000.00	1,209,797.00	2.08%
8.15% Tamil Nadu SDL 9-May-28	IN3120180036	SDL	11,000.00	1,210,852.50	2.09%
8.26% Government of India 02.08.2027	IN0020070036	GOI	48,000.00	5,438,409.60	9.36%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	3,500.00	390,946.50	0.67%
7.61% GSEC 09.05.2030	IN0020160019	GOI	13,500.00	1,491,343.65	2.57%
8.30% GS 02.07.2040	IN0020100031	GOI	41,400.00	4,914,829.98	8.46%
8.13% GOI 22 june 2045	IN0020150044	GOI	20,000.00	2,377,788.00	4.09%
8.28% GOI 21.09.2027	IN0020070069	GOI	21,000.00	2,385,186.30	4.11%
7.69% GOI 17.06.2043	IN0020190040	GOI	10,000.00	1,120,899.00	1.93%
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	10,000.00	1,121,425.00	1.93%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	33,000.00	3,932,943.30	6.77%
7.72% GOI 26.10.2055.	IN0020150077	GOI	7,000.00	808,938.90	1.39%
8.15% GSEC 24.11.2026	IN0020140060	GOI	7,000.00	789,251.40	1.36%
8.83% GOI 12.12.2041	IN0020110063	GOI	4,000.00	502,080.40	0.86%
8.32% GS 02.08.2032	IN0020070044	GOI	10,000.00	1,162,802.00	2.00%
8.28% GOI 15.02.2032	IN0020060086	GOI	7,000.00	806,239.00	1.39%
7.68% GS 15.12.2023	IN0020150010	GOI	5,000.00	545,611.00	0.94%
7.40% GOI 09.09.2035	IN0020050012	GOI	44,000.00	4,809,195.60	8.28%
7.88% GOI 19.03.2030	IN0020150028	GOI	4,000.00	449,871.60	0.77%
7.06 % GOI 10.10.2046	IN0020160068	GOI	20,000.00	2,120,004.00	3.65%
8.33% GS 7.06.2036	IN0020060045	GOI	11,000.00	1,302,394.50	2.24%
Total				52,599,451	90.57%

Money Market Instruments:-				Market Value	% of Portfolio
- Treasury Bills				Nil	-
- Money Market Mutual Funds				4,115,001	7.09%
- Certificate of Deposits / Commercial Papers				Nil	

- Application Pending Allotment				Nil	
- Bank Fixed Deposits (< 1 Year)				Nil	
- Cash/ Cash Equivalent				1,077,073	1.85%
- Other Current Assets (Accrued Interest)				865,409	1.49%
Net Current Assets				(583,367)	-1.00%
GRAND TOTAL				58,073,567	100.00%

Average Maturity of Portfolio (in yrs)	14.57
Modified Duration (in yrs)	8.22
Yield to Maturity (%) (annualised)(at market price)	6.37%

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					