

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
7.40% GOI 09.09.2035	IN0020050012	GOI	44000	4665557.6	8.69%
8.33% GS 7.06.2036	IN0020060045	GOI	11000	1257538.7	2.34%
8.28% GOI 15.02.2032	IN0020060086	GOI	7000	788041.8	1.47%
8.26% Government of India 02.08.2027	IN0020070036	GOI	48000	5282760	9.84%
8.32% GS 02.08.2032	IN0020070044	GOI	10000	1132262	2.11%
8.28% GOI 21.09.2027	IN0020070069	GOI	21000	2307011.7	4.30%
8.30% GS 02.07.2040	IN0020100031	GOI	41400	4796202.42	8.93%
8.83% GOI 12.12.2041	IN0020110063	GOI	4000	495966	0.92%
8.15% GSEC 24.11.2026	IN0020140060	GOI	7000	761713.4	1.42%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	33000	3843173.4	7.16%
7.68% GS 15.12.2023	IN0020150010	GOI	5000	534250.5	1.00%
7.88% GOI 19.03.2030	IN0020150028	GOI	4000	435199.6	0.81%
8.13% GOI 22 june 2045	IN0020150044	GOI	20000	2336990	4.35%
7.73% GS MD 19/12/2034	IN0020150051	GOI	14400	1569601.44	2.92%
7.72% GOI 26.10.2055.	IN0020150077	GOI	7000	795238.5	1.48%
7.61% GSEC 09.05.2030	IN0020160019	GOI	13500	1442561.4	2.69%
7.06 % GOI 10.10.2046	IN0020160068	GOI	20000	2068834	3.85%
6.79% GS 26.12.2029	IN0020160118	GOI	10000	1013805	1.89%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	12000	1220444.4	2.27%
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	10000	1098201	2.05%
7.69% GOI 17.06.2043	IN0020190040	GOI	10000	1106249	2.06%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	10000	1079745	2.01%
8.19% Karnataka SDL 2029	IN1920180149	SDL	10000	1056235	1.97%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	1900	200328.97	0.37%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	10000	1067385	1.99%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	12000	1212226.8	2.26%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	3500	379167.6	0.71%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	10000	1051159	1.96%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	35000	3696472.5	6.89%
8.38% Telangana SDL 2049	IN4520180204	SDL	10000	1127979	2.10%
Total				49,822,301	92.80%

Money Market Instruments:-				Market Value	% of Portfolio
- Treasury Bills				Nil	-
- Money Market Mutual Funds				2,570,052	4.79%
- Certificate of Deposits / Commercial Papers				Nil	
- Application Pending Allotment				Nil	
- Bank Fixed Deposits (< 1 Year)				Nil	

- Cash/ Cash Equivalent				2,307,108	4.30%
- Other Current Assets (Accrued Interest)				818,683	1.52%
Net Current Assets				(1,830,245)	-3.41%
GRAND TOTAL				53,687,898	100.00%

Average Maturity of Portfolio (in yrs)	15.01
Modified Duration (in yrs)	8.28
Yield to Maturity (%) (annualised)(at market price)	6.80%

CREDIT RATING EXPOSURE					
Securities				Market Value	% of Portfolio
Central Government Securities				38,951,602	72.55%
State Development loans				10,870,699	20.25%
AAA / Equivalent					-
A1+ (For Commercial Paper)					-
AA+ / Equivalent					-
AA / Equivalent					
AA- / Equivalent					
A+ / Equivalent					
A / Equivalent					
A- / Equivalent					
BBB+ / Equivalent					
BBB / Equivalent					