

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio
8.83% GOI 12.12.2041	IN0020110063	GOI	4,000	502,170.40	0.90%
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	GOI	12,000	1,258,815.60	2.26%
8.38% Telangana SDL 2049	IN4520180204	SDL	10,000	1,195,375.00	2.15%
7.73% GS MD 19/12/2034	IN0020150051	GOI	14,400	1,620,781.92	2.92%
8.19% Karnataka SDL 2029	IN1920180149	SDL	10,000	1,106,815.00	1.99%
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	SDL	35,000	3,856,324.50	6.94%
8.32% GS 02.08.2032	IN0020070044	GOI	10,000	1,158,370.00	2.08%
6.79% GS 26.12.2029	IN0020160118	GOI	10,000	1,045,423.00	1.88%
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	SDL	10,000	1,136,325.00	2.04%
7.72% GOI 26.10.2055.	IN0020150077	GOI	7,000	807,086.70	1.45%
8.26% Government of India 02.08.2027	IN0020070036	GOI	48,000	5,416,507.20	9.74%
8.17% GS 2044 (01-DEC-2044).	IN0020140078	GOI	33,000	3,888,657.30	6.99%
SDL TAMIL NADU 8.05% 2028	IN3120180010	SDL	10,000	1,094,946.00	1.97%
7.61% GSEC 09.05.2030	IN0020160019	GOI	13,500	1,492,175.25	2.68%
7.68% GS 15.12.2023	IN0020150010	GOI	5,000	543,454.00	0.98%
8.28% GOI 21.09.2027	IN0020070069	GOI	21,000	2,376,145.80	4.27%
7.33% MAHARASHTRA SDL 2027	IN2220170103	SDL	12,000	1,263,996.00	2.27%
8.33 % KERALA SDL 30.05.2028	IN2020180039	SDL	10,000	1,112,076.00	2.00%
7.62% GS 2039 (15-09-2039)	IN0020190024	GOI	10,000	1,122,011.00	2.02%
8.13 % KERALA SDL 21.03.2028	IN2020170147	SDL	1,900	208,697.52	0.38%
7.40% GOI 09.09.2035	IN0020050012	GOI	44,000	4,822,417.60	8.67%
8.15% GSEC 24.11.2026	IN0020140060	GOI	7,000	782,217.10	1.41%
7.69% GOI 17.06.2043	IN0020190040	GOI	10,000	1,120,838.00	2.02%
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	SDL	3,500	391,621.30	0.70%
8.28% GOI 15.02.2032	IN0020060086	GOI	7,000	807,041.20	1.45%
7.06 % GOI 10.10.2046	IN0020160068	GOI	20,000	2,115,104.00	3.80%
7.88% GOI 19.03.2030	IN0020150028	GOI	4,000	448,517.20	0.81%
8.30% GS 02.07.2040	IN0020100031	GOI	41,400	4,875,715.26	8.77%
8.33% GS 7.06.2036	IN0020060045	GOI	11,000	1,296,127.80	2.33%
8.13% GOI 22 june 2045	IN0020150044	GOI	20,000	2,352,248.00	4.23%
Total				51,218,001	92.13%

Money Market Instruments:-			Market Value	% of Portfolio
- Treasury Bills			Nil	-
- Money Market Mutual Funds			2,745,000	4.94%
- Certificate of Deposits / Commercial Papers			Nil	
- Application Pending Allotment			Nil	
- Bank Fixed Deposits (< 1 Year)			Nil	
- Cash/ Cash Equivalent			458,651	0.82%

- Other Current Assets (Accrued Interest)				1,151,600	2.07%
Net Current Assets				21,800	0.04%
GRAND TOTAL				55,595,051	100.00%

Average Maturity of Portfolio (in yrs)	14.80
Modified Duration (in yrs)	8.24
Yield to Maturity (%) (annualised)(at market price	6.41%

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					