

**ADITYA BIRLA SUN LIFE PENSION MANAGEMENT
LIMITED
G-TIER I
Aug-20**

**NAME OF PENSION FUND
SCHEME NAME
MONTH**

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020070036	8.26% Government of India 02.08.2027	GOI	512,000.00	57,024,000.00	9.41%
IN0020050012	7.40% GOI 09.09.2035	GOI	515,600.00	55,450,047.32	9.15%
IN0020160019	7.61% GSEC 09.05.2030	GOI	329,000.00	36,023,229.90	5.95%
IN0020020106	7.95% GOI 28-Aug-2032	GOI	297,000.00	33,156,307.80	5.47%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	250,500.00	29,245,298.85	4.83%
IN0020040039	7.50% GOI 10-Aug-2034	GOI	239,000.00	25,906,715.70	4.28%
IN0020160068	7.06 % GOI 10.10.2046	GOI	244,700.00	25,385,716.34	4.19%
IN0020070069	8.28% GOI 21.09.2027	GOI	194,000.00	21,633,910.00	3.57%
IN0020190040	7.69% GOI 17.06.2043	GOI	170,000.00	18,852,830.00	3.11%
IN0020060045	8.33% GS 7.06.2036	GOI	157,000.00	18,352,860.40	3.03%
IN0020150051	7.73% GS MD 19/12/2034	GOI	152,200.00	16,805,863.12	2.77%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	150,000.00	15,835,095.00	2.61%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	150,900.00	15,209,784.42	2.51%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	128,300.00	14,197,447.06	2.34%
IN0020160118	6.79% GS 26.12.2029	GOI	135,300.00	13,961,309.34	2.30%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	120,000.00	13,036,056.00	2.15%
IN0020140060	8.15% GSEC 24.11.2026	GOI	108,000.00	11,955,589.20	1.97%
IN0020110063	8.83% GOI 12.12.2041	GOI	95,000.00	11,712,189.00	1.93%
IN0020150069	7.59% GOI 20.03.2029	GOI	103,000.00	11,153,983.30	1.84%
IN2220200017	7.83% MAHARASHTRA SDL 2030 (08-APR-2030) 2030	SDL	100,000.00	10,834,020.00	1.79%
IN1920180156	8.22 % KARNATAK 30.01.2031	SDL	90,000.00	10,027,323.00	1.65%
IN2220180052	8.08% Maharashtra SDL 2028	SDL	90,000.00	9,834,966.00	1.62%
IN0020150044	8.13% GOI 22 june 2045	GOI	80,000.00	9,329,984.00	1.54%
IN4520180204	8.38% Telangana SDL 2049	SDL	60,000.00	7,195,698.00	1.19%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	68,000.00	7,106,550.80	1.17%
IN0020150077	7.72% GOI 26.10.2055.	GOI	63,000.00	7,088,772.60	1.17%
IN0020110048	9.15% GOI 14.11.2024	GOI	60,000.00	6,823,494.00	1.13%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	55,000.00	6,198,027.00	1.02%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	55,000.00	6,065,488.00	1.00%
IN0020150010	7.68% GS 15.12.2023	GOI	55,000.00	5,944,301.00	0.98%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	56,000.00	5,803,280.00	0.96%
IN0020150028	7.88% GOI 19.03.2030	GOI	46,000.00	5,122,399.00	0.85%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	45,000.00	4,917,483.00	0.81%
IN0020070044	8.32% GS 02.08.2032	GOI	40,000.00	4,592,816.00	0.76%
IN0020030014	6.30% GOI 09.04.2023	GOI	34,400.00	3,578,284.56	0.59%
INE261F08AJ5	8.65% Nabard (GOI Service) 8 Jun 2028	GOI	3.00	3,368,334.00	0.56%
IN2220170038	7.18% MAHARASHTRA SDL 28-Jun-2029	SDL	29,000.00	3,008,816.70	0.50%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	22,300.00	2,430,303.06	0.40%
IN0020060078	8.24% GOI 15-Feb-2027	GOI	21,000.00	2,332,232.70	0.38%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	20,000.00	2,183,034.00	0.36%

IN1920170157	8.00% Karnataka SDL 2028 (17-JAN-2028)	SDL	20,000.00	2,161,246.00	0.36%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	10,500.00	1,170,933.75	0.19%
IN0020060086	8.28% GOI 15.02.2032	GOI	8,500.00	967,377.35	0.16%
	Sub Total A			572,983,397	94.56%

	Money Market Instruments:-			Market Value	% of Portfolio
	- Treasury Bills			Nil	-
	- Money Market Mutual Funds			21,298,024	3.51%
	- Certificate of Deposits / Commercial Papers			Nil	-
	- Application Pending Allotment			Nil	-
	- Bank Fixed Deposits (< 1 Year)			Nil	-
	- Cash/ Cash Equivalent & Net Current Assets			2,571,830	0.42%
	- Other Current Assets (Accrued Interest)			10,298,104	1.70%
	Net Current Assets			(1,222,319)	-0.20%
	Sub Total B			32,945,640	
	GRAND TOTAL (sub total A + sub total B)			605,929,037	100.00%

Average Maturity of Portfolio (in yrs)	13.22
Modified Duration (in yrs)	7.78
Yield to Maturity (%) (annualised)(at market price)	6.46%
NAV as at 31st Jul 2020	13.9155
NAV as at 31st August 2020	13.6762
Total investment in Infrastructure	Nil
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

(572,983,397)

	CREDIT RATING EXPOSURE			Market Value	% of Portfolio
	Securities				
	Central Government Securities			0	0.00%
	State Development loans			0	0.00%
	AAA / Equivalent				-
	A1+ (For Commercial Paper)				-
	AA+ / Equivalent				-
	AA / Equivalent				
	AA- / Equivalent				

	A+ / Equivalent				
	A / Equivalent				
	A- / Equivalent				
	BBB+ / Equivalent				
	BBB / Equivalent				