

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
31st Dec 2020

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000	501841.2	0.51%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1164804	1.19%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000	1134097	1.16%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	544733	0.56%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000	3168414	3.24%
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000	9803341.1	10.03%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2127790	2.18%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1306278.6	1.34%
IN0020150028	7.88% GOI 19.03.2030	GOI	4,000	451380.4	0.46%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	813491.7	0.83%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3441978	3.52%
IN0020160019	7.61% GSEC 09.05.2030	GOI	38,500	4273496.15	4.37%
IN0020070036	8.26% Government of India 02.08.2027	GOI	8,000	913678.4	0.94%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12,000	1279300.8	1.31%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4475843.94	4.58%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1055002	1.08%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	7196028	7.37%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	2028466	2.08%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	815797.5	0.84%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3947423.7	4.04%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2247066	2.30%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1123500	1.15%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1137605	1.16%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1220924.1	1.25%
IN0020150044	8.13% GOI 22 june 2045	GOI	20,000	2385526	2.44%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4937297.76	5.05%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3881619	3.97%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	20,000	2164636	2.22%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7428951.48	7.60%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1208552	1.24%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	397243	0.41%
IN0020080050	6.83% GOI 19-JAN-2039	GOI	50,000	5197515	5.32%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1104664	1.13%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2973249	3.04%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1107984	1.13%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1276645.2	1.31%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000.00	1134272	1.16%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000.00	1121204	1.15%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900.00	210362.87	0.22%
	Subtotal A			9,27,02,001.90	94.88%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	66,48,716.84	6.81%
- Certificate of Deposits / Commercial Papers	Nil	-
- Application Pending Allotment	Nil	-
- Bank Fixed Deposits (< 1 Year)	Nil	-
- Cash/ Cash Equivalent & Net Current Assets	2,21,407.99	0.23%
- Other Current Assets ( Accrued Interest )	14,34,170.70	1.47%
Net Current assets	(33,06,911.53)	-3.38%
Sub Total B	49,97,384	5.12%
<b>GRAND TOTAL (sub total A + sub total B)</b>	<b>9,76,99,386</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	13.76
Modified Duration (in yrs)	8.13
Yield to Maturity (%) (annualised)(at market price)	6.35%
Net Asset Value	13.7175
Net asset value last month	13.6039
Total investment in Infrastructure	-
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

CREDIT RATING EXPOSURE	Market Value	% of Portfolio
Securities		
Central Govt. Securities	7,14,60,489	73.14%
State Development Loans	2,12,41,513	21.74%