

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER II
27th Nov 2020

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020160019	7.61% GSEC 09.05.2030	GOI	38,500	4279536.8	4.91%
IN0020070069	8.28% GOI 21.09.2027	GOI	21,000	2395449	2.75%
IN0020070036	8.26% Government of India 02.08.2027	GOI	8,000	910549.6	1.04%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000	1125354	1.29%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12,000	1274577.6	1.46%
IN0020140060	8.15% GSEC 24.11.2026	GOI	7,000	789940.2	0.91%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	2024328	2.32%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	809366.6	0.93%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4455009.22	5.11%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2262608	2.59%
IN0020150028	7.88% GOI 19.03.2030	GOI	4,000	451001.2	0.52%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1053375	1.21%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1306573.4	1.50%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	7193193	8.25%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1217940.9	1.40%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	210315.94	0.24%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1118561	1.28%
IN3120150203	8.69% Tamil Nadu SDL 14.02.2026	SDL	3,500	394185.05	0.45%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1284958.8	1.47%
IN0020080050	6.83% GOI 19-JAN- 2039	GOI	50,000	5191675	5.95%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	20,000	2157962	2.47%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1101922	1.26%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4890619.26	5.61%
IN0020150044	8.13% GOI 22 June 2045	GOI	20,000	2355996	2.70%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1133439	1.30%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1135804	1.30%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1116363	1.28%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3911153.4	4.48%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3879820	4.45%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	808000.2	0.93%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1107438	1.27%
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000	499511.2	0.57%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1170004	1.34%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1194244	1.37%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	547488	0.63%
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000	9838923.3	11.28%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000.00	2110590	2.42%
	Subtotal A			7,87,07,775.67	90.25%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	1,14,49,499.02	13.13%
- Certificate of Deposits / Commercial Papers	Nil	-
- Application Pending Allotment	Nil	-
- Bank Fixed Deposits (< 1 Year)	Nil	-
- Cash/ Cash Equivalent & Net Current Assets	4,74,028.89	0.54%
- Other Current Assets (Accrued Interest)	16,79,763.71	1.93%
Net Current assets	(50,96,544.10)	-5.84%
Sub Total B	85,06,748	9.75%
GRAND TOTAL (sub total A + sub total B)	8,72,14,523	100.00%

Average Maturity of Portfolio (in yrs)	13.84
Modified Duration (in yrs)	8.02
Yield to Maturity (%)	0.06
Net Asset Value	13.6039
Net asset value last month	13.5044
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	6,06,50,296	69.54%
State Development Loans	1,80,57,480	20.70%