

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
29th Oct 2020

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	40,000	4110692	5.07%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1052488	1.30%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4443197.1	5.48%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	209674.69	0.26%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12,000	1269651.6	1.57%
IN0020070036	8.26% Government of India 02.08.2027	GOI	58,000	6578070	8.11%
IN0020160019	7.61% GSEC 09.05.2030	GOI	38,500	4264829.8	5.26%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000	1129445	1.39%
IN0020070069	8.28% GOI 21.09.2027	GOI	21,000	2391274.2	2.95%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	2033380	2.51%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1117564	1.38%
IN0020140060	8.15% GSEC 24.11.2026	GOI	7,000	788534.6	0.97%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2241824	2.76%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	395621.8	0.49%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	809005.4	1.00%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1217018	1.50%
IN0020150028	7.88% GOI 19.03.2030	GOI	4,000	450630.8	0.56%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1130521	1.39%
IN0020150044	8.13% GOI 22 June 2045	GOI	20,000	2349194	2.90%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1114640	1.37%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4910271.84	6.06%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3888340.5	4.80%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1138159	1.40%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	803648.3	0.99%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1100994	1.36%
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000	496007.2	0.61%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3880180.5	4.79%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1163978	1.44%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1112265	1.37%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	544014.5	0.67%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1185875	1.46%
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000	9789964.4	12.07%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1273370.4	1.57%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2094632	2.58%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	20,000	2154794	2.66%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1307926.4	1.61%
	Subtotal A			7,59,41,677.03	93.66%

	Money Market Instruments:-		Market Value	% of Portfolio
	- Treasury Bills		Nil	-
	- Money Market Mutual Funds		72,29,668.85	8.92%
	- Certificate of Deposits / Commercial Papers		Nil	-
	- Application Pending Allotment		Nil	-
	- Bank Fixed Deposits (< 1 Year)		Nil	-
	- Cash/ Cash Equivalent & Net Current Assets		4,43,978.53	0.55%
	- Other Current Assets ( Accrued Interest )		14,41,723.58	1.78%
	Net Current assets		(39,71,845.51)	-4.90%
	Sub Total B		51,43,525	6.34%
	<b>GRAND TOTAL (sub total A + sub total B)</b>		<b>8,10,85,202</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	13.12
Modified Duration (in yrs)	0.06
Yield to Maturity (%) (annualised)(at market price)	7.60
Net Asset Value	13.5044
Net asset value last month	13.2538
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		5,79,06,306	71.41%
	State Development Loans		1,80,35,371	22.24%