NAME OF PENSION FUND SCHEME NAME MONTH

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

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio	Ratings
IN0020070036	8.26% Government of India 02.08.2027	GOI	562000	63095740	10.07%	
IN0020050012	7.40% GOI 09.09.2035	GOI	515600	56068561.08	8.95%	-
IN0020160019	7.61% GSEC 09.05.2030	GOI	329000	35959700	5.74%	-
IN0020020106	7.95% GOI 28-Aug-2032	GOI	297000	33352506	5.32%	-
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	250500	29225910.15	4.66%	-
IN0020040039	7.50% GOI 10-Aug-2034	GOI	239000	26168540.2	4.18%	-
IN0020160068	7.06 % GOI 10.10.2046	GOI	244700	25386377.03	4.05%	-
IN0020070069	8.28% GOI 21.09.2027	GOI	194000	21817957.8	3.48%	-
IN0020190040	7.69% GOI 17.06.2043	GOI	170000	18950393	3.02%	-
IN0020060045	8.33% GS 7.06.2036	GOI	157000	18406617.2	2.94%	-
IN0020150051	7.73% GS MD 19/12/2034	GOI	152200	16966510.22	2.71%	-
IN0020170174	7.17% GOI 08-Jan-2028	GOI	150000	15927990	2,54%	-
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	150900	15316304.73	2,44%	-
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	130000	14458548	2.31%	_
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	128300	14271296.54	2.28%	-
IN0020150024	6.79% GS 26.12.2029	GOI	135300	14041339.29	2.24%	-
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	120000	12932136	2.06%	-
IN0020140060	8.15% GSEC 24.11.2026	GOI	108000	12000949.2	1.92%	-
IN0020110063	8.83% GOI 12.12.2041	GOI	95000	11665867	1.86%	-
IN0020150069	7.59% GOI 20.03.2029	GOI	103000	11179228.6	1.78%	-
IN2220200017	7.83% MAHARASHTRA SDL 2030 (08-APR-2030) 2030	SDL	100000	10676910	1.70%	-
IN1920180156	8.22 % KARNATAK 30.01.2031	SDL	90000	9845118	1.57%	-
IN2220180052	8.08% Maharashtra SDL 2028	SDL	90000	9760932	1.56%	-
IN0020150044	8.13% GOI 22 june 2045	GOI	80000	9295928	1.48%	-
IN0020150077	7.72% GOI 26.10.2055.	GOI	63000	7114174.2	1.14%	-
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	68000	7061317.2	1.13%	-
IN4520180204	8.38% Telangana SDL 2049	SDL	60000	6965592	1.11%	-
	9.15% GOI 14.11.2024	GOI	60000	6806916	1.09%	-
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	55000	6085315.5	0.97%	-
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	55000	6015977	0.96%	-
	7.68% GS 15.12.2023	GOI	55000	5942552	0.95%	-
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	56000	5850174.4	0.93%	-
IN0020150028	7.88% GOI 19.03.2030	GOI	46000	5109463.8	0.82%	-
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	45000	4866790.5	0.78%	-
IN0020070044	8.32% GS 02.08.2032	GOI	40000	4615124	0.74%	-
IN0020030014	6.30% GOI 09.04.2023	GOI	34400	3567341.92	0.57%	-
INE261F08AJ5	8.65% Nabard (GOI Service) 8 Jun 2028	Other monet	3	3357882		CRISIL AAA
IN2220170038	7.18% MAHARASHTRA SDL 28-Jun-2029	SDL	29000	2973219.2	0.47%	-
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	22300	2409570.75	0.38%	-
IN0020060078	8.24% GOI 15-Feb-2027	GOI	21000	2343621	0.37%	-
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	20000	2165456	0.35%	-
IN1920170157	8.00% Karnataka SDL 2028 (17-JAN-2028)	SDL	20000	2143030	0.34%	-
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	10500	1154164.2	0.18%	-
IN0020060086	8.28% GOI 15.02.2032	GOI	8500	972697.5	0.16%	-
			2300	3,2037.3	0.10/0	
		1				
	Sub Total A	†		59,42,91,739	94.86%	
		1		33,42,31,733	34.0070	

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	2,05,96,640	3.29%
- Certificate of Deposits / Commercial Papers	Nil	-
- Application Pending Allotment	Nil	-
- Bank Fixed Deposits (< 1 Year)	Nil	-
- Cash/ Cash Equivalent & Net Current Assets	13,68,426	0.22%
- Other Current Assets (Accrued Interest)	94,49,807	1.51%
Net Current Assets	8,08,637	0.13%
Sub Total B	3,22,23,511	
		1
GRAND TOTAL (sub total A + sub total B)	62,65,15,250	100.00%

Average Maturity of Portfolio (in yrs)	12.83
Modified Duration (in yrs)	7.62
Yield to Maturity (%) (annualised)(at market price	6.40%
NAV as at 31st August 2020	13.7907
NAV as at 30th Sept 2020	13.9155
Total investment in Infrastructure	0.34
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

GOI SDI

CREDIT RATING EXPOSURE		
Securities	Market Value	% of Portfolio
Central Government Securities	49,14,19,781	78.44%
State Development loans	9,95,14,076	15.88%
 AAA / Equivalent	33,57,882.00	0.54%
A1+ (For Commercial Paper)		-
AA+ / Equivalent		-
AA / Equivalent		
AA- / Equivalent		
A+ / Equivalent		
A / Equivalent		
A- / Equivalent		
BBB+ / Equivalent		
BBB / Equivalent		