NAME OF PENSION FUND SCHEME NAME MONTH

## ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED G-TIER II

Aug-20

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000.00	9,571,478.30	14.08%
IN0020070036	8.26% Government of India 02.08.2027	GOI	48,000.00	5,346,000.00	7.86%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400.00	4,857,851.16	7.14%
IN0020160019	7.61% GSEC 09.05.2030	GOI	38,500.00	4,215,484.35	6.20%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000.00	3852674.1	5.67%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000.00	3,824,709.00	5.63%
IN0020070069	8.28% GOI 21.09.2027	GOI	21,000.00	2,341,815.00	3.44%
IN0020150044	8.13% GOI 22 june 2045	GOI	20,000.00	2,332,496.00	3.43%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	20,000.00	2,111,346.00	3.11%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000.00	2,074,844.00	3.05%
IN0020150051	7.73% GS MD 19/12/2034	GOI	14,400.00	1,590,042.24	2.34%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000.00	1,285,869.20	1.89%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000.00	1254097.2	1.84%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12,000.00	1,243,560.00	1.83%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000.00	1,200,668.70	1.77%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000.00	1,199,283.00	1.76%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000.00	1148204	1.69%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000.00	1,126,914.00	1.66%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000.00	1,108,990.00	1.63%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000.00	1106582	1.63%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000.00	1,102,816.00	1.62%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000.00	1,097,745.00	1.61%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000.00	1086338	1.60%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000.00	1,031,878.00	1.52%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000.00	796,663.70	1.17%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000.00	787,641.40	1.16%
IN0020140060	8.15% GSEC 24.11.2026	GOI	7,000.00	774,899.30	1.14%
		GOI			
IN0020150010	7.68% GS 15.12.2023		5,000.00	540,391.00	0.79%
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000.00	493144.8	0.73%
IN0020150028	7.88% GOI 19.03.2030	GOI	4,000.00	445,426.00	0.66%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500.00	390,311.25	0.57%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900.00	207,066.18	0.30%

Sub to	otal A		61,547,229	90.52%
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Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	5,680,481	8.35%
- Certificate of Deposits / Commercial Papers	Nil	
- Application Pending Allotment	Nil	
- Bank Fixed Deposits (< 1 Year)	Nil	
- Cash/ Cash Equivalent	930,705	1.37%
- Other Current Assets ( Accrued Interest )	1,182,457	1.74%
Net Current Assets	(1,346,544)	-1.98%
Sub total B	6,447,098	9.48%
GRAND TOTAL (Sub total A +Sub total B )	67,994,327	100.00%

Average Maturity of Portfolio (in yrs)	13.99
Modified Duration (in yrs)	8.01
Yield to Maturity (%) (annualised)(at market price	6.52%
NAV as at 31st Jul 2020	13.3749
NAV as at 31st August 2020	13.1575
Total investment in Infrastructure	Nil
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

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CR	EDIT RATING EXPOSURE			
Sec	curities	M	arket Value	% of Portfolio
Ce	ntral Government Securities		49,057,281	72.15%
Sta	ate Development loans		12,489,948	18.37%
AA	A / Equivalent			-
A1	+ (For Commercial Paper)			-
AA	.+ / Equivalent			-
AA	. / Equivalent			
AA	- / Equivalent			
A+	/ Equivalent			
Α/	<sup>'</sup> Equivalent			
A-	/ Equivalent			·
ВВ	B+ / Equivalent			·
ВВ	B / Equivalent			

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