NAME OF PENSION FUND SCHEME NAME MONTH ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED G-TIER II Sep-20

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020050012	7.40% GOI 09.09.2035	GOI	89000	9678242.7	12.93%
IN0020070036	8.26% Government of India 02.08.2027	GOI	58000	6511660	8.70%
IN0020100031	8.30% GS 02.07.2040	GOI	41400	4834182.78	6.46%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39400	4392118.94	5.87%
IN0020160019	7.61% GSEC 09.05.2030	GOI	38500	4208050	5.62%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33000	3850119.9	5.14%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35000	3785281.5	5.06%
IN0020070069	8.28% GOI 21.09.2027	GOI	21000	2361737.7	3.15%
IN0020150044	8.13% GOI 22 june 2045	GOI	20000	2323982	3.10%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20000	2224392	2.97%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	20000	2123732	2.84%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20000	2074898	2.77%
IN0020060045	8.33% GS 7.06.2036	GOI	11000	1289635.6	1.72%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12000	1253608.8	1.67%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12000	1246114.8	1.66%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11000	1191000.8	1.59%
IN4520180204	8.38% Telangana SDL 2049	SDL	10000	1160932	1.55%
IN0020070044	8.32% GS 02.08.2032	GOI	10000	1153781	1.54%
IN0020190040	7.69% GOI 17.06.2043	GOI	10000	1114729	1.49%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10000	1112338	1.49%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10000	1106421	1.48%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10000	1093814	1.46%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10000	1083694	1.45%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10000	1077678	1.44%
IN0020160118	6.79% GS 26.12.2029	GOI	10000	1037793	1.39%
IN0020060086	8.28% GOI 15.02.2032	GOI	7000	801045	1.07%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7000	790463.8	1.06%
IN0020140060	8.15% GSEC 24.11.2026	GOI	7000	777839.3	1.04%
IN0020150010	7.68% GS 15.12.2023	GOI	5000	540232	0.72%
IN0020110063	8.83% GOI 12.12.2041	GOI	4000	491194.4	0.66%
IN0020150028	7.88% GOI 19.03.2030	GOI	4000	444301.2	0.59%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3500	384721.4	0.51%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1900	205299.75	0.27%
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	Sub Total A			6,77,25,034	90.46%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	55,82,921	7.46%
- Certificate of Deposits / Commercial Papers	Nil	
- Application Pending Allotment	Nil	
- Bank Fixed Deposits (< 1 Year)	Nil	
- Cash/ Cash Equivalent	3,15,036	0.42%
- Other Current Assets ( Accrued Interest )	10,61,347	1.42%
Net Current Assets	1,86,772	0.25%
Sub Total B	71,46,075	9.54%
GRAND TOTAL ( sub total A + sub total B )	7,48,71,110	100.00%

Average Maturity of Portfolio (in yrs)	13.43
Modified Duration (in yrs)	7.69
Yield to Maturity (%) (annualised)(at market price	6.45%
NAV as at 31st August 2020	13.2538
NAV as at 30th Sept 2020	13.3749
Total investment in Infrastructure	-
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

CREDIT RATING EXPOSURE

Securities	Market Value	% of Portfolio
Central Government Securities	5,31,65,685	71.01%
State Development loans	1,45,59,349	19.45%
AAA / Equivalent		-
A1+ (For Commercial Paper)		-
AA+ / Equivalent		-
AA / Equivalent		
AA- / Equivalent		
A+ / Equivalent		
A / Equivalent		
A- / Equivalent		
BBB+ / Equivalent		
BBB / Equivalent		