

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER II
May-21

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7166277.42	6.39%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2911194	2.59%
IN0020070036	8.26% Government of India 02.08.2027	GOI	22,500	2496903.75	2.23%
IN0020080050	6.83% GOI 19-Jan-2039	GOI	50,000	5021865	4.48%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	50,000	5262495	4.69%
IN0020160019	7.61% GSEC 09.05.2030	GOI	68,000	7343993.2	6.55%
IN0020020106	7.95% GOI 28-Aug-2032	GOI	10,000	1108522	0.99%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4773809.16	4.25%
IN0020150044	8.13% GOI 22 June 2045	GOI	20,000	2284084	2.04%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3336972	2.97%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1087889	0.97%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1089351	0.97%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3782856	3.37%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	768019	0.68%
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000	484955.2	0.43%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1131644	1.01%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	785957.9	0.70%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	535534	0.48%
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000	9498578.4	8.47%
IN0020150028	7.88% GOI 19.03.2030	GOI	39,000	4279076.1	3.81%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2036214	1.81%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1267817.1	1.13%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4317459.88	3.85%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2204366	1.96%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1195539.4	1.07%
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	18,500	2088644.45	1.86%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	1986054	1.77%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000	1104943	0.98%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1162322	1.04%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1085386	0.97%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	387013.9	0.34%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3806652.5	3.39%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000	3116526	2.78%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1106033	0.99%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	205919.34	0.18%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1027498	0.92%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000.00	1096881	0.98%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000.00	1250541.6	1.11%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000.00	7006244	6.24%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000.00	1080761	0.96%
	Subtotal A			10,36,82,792.30	92.41%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	56,67,696.59	5.05%
- Certificate of Deposits / Commercial Papers	Nil	-
- Application Pending Allotment	Nil	-
- Bank Fixed Deposits (< 1 Year)	Nil	-
- Cash/ Cash Equivalent & Net Current Assets	8,09,561.87	0.72%
- Other Current Assets (Accrued Interest)	21,52,376.00	1.92%
Net Current assets	(1,12,494.86)	-0.10%
Sub Total B	85,17,140	7.59%
GRAND TOTAL (sub total A + sub total B)	11,21,99,932	100.00%

Average Maturity of Portfolio (in yrs)	12.37
Modified Duration (in yrs)	7.53
Yield to Maturity (%) (annualised)(at market price)	6.53%
Net Asset Value	13.7143
Net asset value last month	13.6568
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	8,28,93,854	73.88%
State Development Loans	2,07,88,939	18.53%