

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020210020	6.64% GOI 16-June-2035	GOI	30,000	2977524	2.29%
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	18,500	2091432.4	1.61%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7142927.62	5.49%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2912103	2.24%
IN0020080050	6.83% GOI 19-JAN-2039	GOI	50,000	5030235	3.87%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	1,45,000	15329095.5	11.79%
IN0020060078	8.24% GOI 15-Feb-2027	GOI	29,900	3307472.22	2.54%
IN0020020106	7.95% GOI 28-Aug-2032	GOI	34,000	3755119.8	2.89%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4777667.64	3.67%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1083090	0.83%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1081437	0.83%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3772233.3	2.90%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	768715.5	0.59%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1129591	0.87%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	532400	0.41%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2031404	1.56%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1260362.4	0.97%
IN0020150028	7.88% GOI 19.03.2030	GOI	46,200	5091249.24	3.92%
IN0020060086	8.28% GOI 15.02.2032	GOI	27,000	3041960.4	2.34%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3339000	2.57%
IN0020160019	7.61% GSEC 09.05.2030	GOI	68,000	7377456	5.67%
IN0020070036	8.26% Government of India 02.08.2027	GOI	92,200	10220886.32	7.86%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4293284.04	3.30%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1032174	0.79%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	6982507	5.37%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1083197	0.83%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1090897	0.84%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1161785	0.89%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1261317.6	0.97%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1096997	0.84%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3814664	2.93%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	206249.94	0.16%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1197773.5	0.92%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2169930	1.67%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	388303.65	0.30%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1103426	0.85%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000.00	1981228	1.52%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000.00	3127857	2.41%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000.00	1108673	0.85%
	Subtotal A			12,11,53,026.07	93.19%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills		Nil
- Money Market Mutual Funds	62,75,114.87	4.83%
- Certificate of Deposits / Commercial Papers		Nil
- Application Pending Allotment		Nil
- Bank Fixed Deposits (< 1 Year)		Nil
- Cash/ Cash Equivalent & Net Current Assets	2,53,004.07	0.19%
- Other Current Assets (Accrued Interest)	18,79,028.07	1.45%
Net Current assets	4,47,139.51	0.34%
Sub Total B	88,54,287	6.81%
GRAND TOTAL (sub total A + sub total B)	13,00,07,313	100.00%

Average Maturity of Portfolio (in yrs)	10.53
Modified Duration (in yrs)	6.79
Yield to Maturity (%) (annualised)(at market price)	6.50%
Net Asset Value	14.0243
Net asset value last month	13.8965
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	10,03,61,327	77.20%
State Development Loans	2,07,91,699	15.99%