

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
G-TIER II
30th Jul 2021

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2886291	2.40%
IN0020080050	6.83% GOI 19-JAN-2039	GOI	50,000	4951805	4.12%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7064634.92	5.87%
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	18,500	2074673.25	1.72%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	1,45,000	15186604	12.62%
IN0020060078	8.24% GOI 15-Feb-2027	GOI	15,000	1651125	1.37%
IN0020020106	7.95% GOI 28-Aug-2032	GOI	34,000	3722996.6	3.09%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4666107.06	3.88%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1060118	0.88%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1068554	0.89%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3699382.5	3.07%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	753417	0.63%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1117065	0.93%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	533317	0.44%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	1987114	1.65%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1246737.8	1.04%
IN0020150028	7.88% GOI 19.03.2030	GOI	39,000	4249046.1	3.53%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	781346.3	0.65%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3318897	2.76%
IN0020160019	7.61% GSEC 09.05.2030	GOI	68,000	7281997.6	6.05%
IN0020070036	8.26% Government of India 02.08.2027	GOI	92,200	10183480.78	8.46%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4242454.1	3.53%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1019417	0.85%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	6920984	5.75%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	385016.1	0.32%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	204025.04	0.17%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1083450	0.90%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1245804	1.04%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1071300	0.89%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1092442	0.91%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3765195	3.13%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1078559	0.90%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1147175	0.95%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1183637.4	0.98%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2192072	1.82%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	1954110	1.62%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000.00	1099261	0.91%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000.00	3084606	2.56%
	Subtotal A			11,22,54,217.55	93.28%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	53,86,465.63	4.48%
- Certificate of Deposits / Commercial Papers	Nil	-
- Application Pending Allotment	Nil	-
- Bank Fixed Deposits (< 1 Year)	Nil	-
- Cash/ Cash Equivalent & Net Current Assets	6,56,808.50	0.55%
- Other Current Assets (Accrued Interest)	19,95,690.94	1.66%
Net Current assets	41,871.19	0.03%
Sub Total B	80,80,836	6.72%
GRAND TOTAL (sub total A + sub total B)	12,03,35,054	100.00%

Average Maturity of Portfolio (in yrs)	10.69
Modified Duration (in yrs)	6.81
Yield to Maturity (%) (annualised)(at market price)	6.67%
Net Asset Value	13.7289
Net asset value last month	13.7035
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	9,16,67,565	76.18%
State Development Loans	2,05,86,653	17.11%