

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1191579.4	0.88%
IN0020060086	8.28% GOI 15.02.2032	GOI	27,000	3019215.6	2.23%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1068582	0.79%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2159310	1.60%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3323397	2.46%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3727366.5	2.75%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	1959070	1.45%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	756714.7	0.56%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000	1097241	0.81%
IN0020150028	7.88% GOI 19.03.2030	GOI	46,200	5051785.2	3.73%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000	3109815	2.30%
IN0020160019	7.61% GSEC 09.05.2030	GOI	68,000	7309986.4	5.40%
IN0020070044	8.32% GS 02.08.2032	GOI	30,000	3363312	2.48%
IN0020070036	8.26% Government of India 02.08.2027	GOI	92,000	10162145.2	7.51%
IN0020060045	8.33% GS 7.06.2036	GOI	30,000	3402753	2.51%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4233514.24	3.13%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	6909154	5.10%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	528425	0.39%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2002512	1.48%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1023707	0.76%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1084083	0.80%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1094126	0.81%
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	18,500	2075590.85	1.53%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3791105.5	2.80%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1084104	0.80%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7066485	5.22%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1152081	0.85%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2880702	2.13%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	1,45,000	15209267.5	11.24%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1078528	0.80%
IN0020060078	8.24% GOI 15-Feb-2027	GOI	29,900	3288485.72	2.43%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1251958.8	0.92%
IN0020210020	6.64% GOI 16-june-2035	GOI	30,000	2943672	2.17%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1092170	0.81%
IN0020020106	7.95% GOI 28-Aug-2032	GOI	34,000	3734709.6	2.76%
IN0020210152	06.67 GOI 15 DEC- 2035	GOI	50,000	4924390	3.64%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500.00	384296.15	0.28%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900.00	205447.76	0.15%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400.00	4674262.86	3.45%
	Subtotal A			12,44,15,050.98	91.91%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	78,45,822.50	5.80%
- Certificate of Deposits / Commercial Papers	Nil	-
- Application Pending Allotment	Nil	-
- Bank Fixed Deposits (< 1 Year)	Nil	-
- Cash/ Cash Equivalent & Net Current Assets	1,38,992.55	0.10%
- Other Current Assets (Accrued Interest)	24,15,392.19	1.78%
Net Current assets	5,56,126.79	0.41%
Sub Total B	1,09,56,334	8.09%
GRAND TOTAL (sub total A + sub total B)	13,53,71,385	100.00%

Average Maturity of Portfolio (in yrs)	10.39
Modified Duration (in yrs)	6.69
Yield to Maturity (%) (annualised)(at market price)	6.63%
Net Asset Value	13.9927
Net asset value last month	14.0243
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	10,37,64,218	76.65%
State Development Loans	2,06,50,833	15.25%