

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
31st Mar 2021

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020150044	8.13% GOI 22 June 2045	GOI	20,000	2318494	2.14%
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000	9473186.7	8.72%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	6931036	6.38%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1021235	0.94%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1102059	1.01%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2066602	1.90%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4289588.32	3.95%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1084260	1.00%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12,000	1237635.6	1.14%
IN0020070036	8.26% Government of India 02.08.2027	GOI	8,000	882676	0.81%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3825690	3.52%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	534630.5	0.49%
IN0020160019	7.61% GSEC 09.05.2030	GOI	68,000	7271206	6.70%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	787027.5	0.72%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3317163	3.05%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1260767.2	1.16%
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000	490168.8	0.45%
IN0020150028	7.88% GOI 19.03.2030	GOI	4,000	435399.2	0.40%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	784029.4	0.72%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1122327	1.03%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000	3084150	2.84%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000	1101323	1.01%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	1975018	1.82%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2195028	2.02%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1185578.9	1.09%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1173779	1.08%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1078524	0.99%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3773917	3.48%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1105735	1.02%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1072982	0.99%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1244642.4	1.15%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1088337	1.00%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	204365.33	0.19%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	385753.9	0.36%
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	18,500	2079466.6	1.91%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7132252.36	6.57%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000.00	2884332	2.66%
IN0020080050	6.83% GOI 19-JAN-2039	GOI	50,000.00	5035010	4.64%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	50,000.00	5231835	4.82%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400.00	4781199.06	4.40%
	Subtotal A			9,80,48,409.77	90.29%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills		Nil
- Money Market Mutual Funds	82,58,637.55	7.61%
- Certificate of Deposits / Commercial Papers		Nil
- Application Pending Allotment		Nil
- Bank Fixed Deposits (< 1 Year)		Nil
- Cash/ Cash Equivalent & Net Current Assets	6,14,007.21	0.57%
- Other Current Assets ( Accrued Interest )	15,87,836.56	1.46%
Net Current assets	82,287.43	0.08%
Sub Total B	1,05,42,769	9.71%
<b>GRAND TOTAL (sub total A + sub total B)</b>	<b>10,85,91,179</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	12.74
Modified Duration (in yrs)	7.71
Yield to Maturity (%) (annualised)(at market price)	6.61%
Net Asset Value	13.5172
Net asset value last month	13.3305
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	7,73,79,276	71.26%
State Development Loans	2,06,69,134	19.03%