

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
26th Feb 2021

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1091190	1.10%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1075572	1.08%
IN0020140078	8.17% GS 2044 (01-DEC-2044)	GOI	33,000	3786439.8	3.80%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	6999314	7.03%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	776265	0.78%
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000	484723.6	0.49%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1018997	1.02%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1120003	1.13%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4262993.32	4.28%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	533834.5	0.54%
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000	9380617.8	9.42%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12,000	1234194	1.24%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2039222	2.05%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1251472.2	1.26%
IN0020070036	8.26% Government of India 02.08.2027	GOI	8,000	879470.4	0.88%
IN0020150028	7.88% GOI 19.03.2030	GOI	4,000	432976.8	0.43%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	775658.8	0.78%
IN0020160019	7.61% GSEC 09.05.2030	GOI	68,000	7262950.8	7.30%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3306378	3.32%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000	3024111	3.04%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1081839	1.09%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3702566	3.72%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1054019	1.06%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1061182	1.07%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1233058.8	1.24%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1069156	1.07%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1126768	1.13%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	200809.67	0.20%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	382784.15	0.38%
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	18,500	2067904.1	2.08%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1164611.8	1.17%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7068708.08	7.10%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2198224	2.21%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2886396	2.90%
IN0020080050	6.83% GOI 19-JAN-2039	GOI	50,000	4964900	4.99%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	1932370	1.94%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	20,000.00	2086604	2.10%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000.00	1092828	1.10%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400.00	4728397.5	4.75%
IN0020150044	8.13% GOI 22 june 2045	GOI	20,000.00	2283998	2.29%
	Subtotal A			9,41,23,508.12	94.55%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills		Nil
- Money Market Mutual Funds		29,55,037.99
- Certificate of Deposits / Commercial Papers		Nil
- Application Pending Allotment		Nil
- Bank Fixed Deposits (< 1 Year)		Nil
- Cash/ Cash Equivalent & Net Current Assets		30,86,790.85
- Other Current Assets ( Accrued Interest )		17,74,751.09
Net Current assets		(23,87,562.63)
Sub Total B		54,29,017
<b>GRAND TOTAL (sub total A + sub total B)</b>		<b>9,95,52,525</b>

Average Maturity of Portfolio (in yrs)	13.01
Modified Duration (in yrs)	7.78
Yield to Maturity (%) (annualised)(at market price)	6.74%
Net Asset Value	13.3305
Net asset value last month	13.7088
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	7,37,99,181	74.13%
State Development Loans	2,03,24,327	20.42%