

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
29th Jan 2021

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020110063	8.83% GOI 12.12.2041	GOI	4,000	505040.8	0.50%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1159182	1.14%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	815431.4	0.80%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	539349	0.53%
IN0020050012	7.40% GOI 09.09.2035	GOI	89,000	9748704	9.59%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2131404	2.10%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1290488.1	1.27%
IN0020150028	7.88% GOI 19.03.2030	GOI	4,000	447898.4	0.44%
IN0020060086	8.28% GOI 15.02.2032	GOI	7,000	803360.6	0.79%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3399420	3.34%
IN0020160019	7.61% GSEC 09.05.2030	GOI	38,500	4235873.95	4.17%
IN0020070036	8.26% Government of India 02.08.2027	GOI	8,000	904080.8	0.89%
IN0020170026	6.79% GSEC (15/MAY/2027) 2027	GOI	12,000	1265658	1.25%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4414269.62	4.34%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1052760	1.04%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	7172676	7.06%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000	3124032	3.07%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000	1122926	1.10%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000	2016810	1.98%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2227932	2.19%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1203050.2	1.18%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1206922	1.19%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1098023	1.08%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3825937.5	3.76%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1128077	1.11%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1088584	1.07%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1267910.4	1.25%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1104622	1.09%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	208350.2	0.21%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	393327.2	0.39%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7359968.86	7.24%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2960910	2.91%
IN0020080050	6.83% GOI 19-JAN-2039	GOI	50,000	5194020	5.11%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	20,000	2147504	2.11%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4947055.74	4.87%
IN0020150044	8.13% GOI 22 June 2045	GOI	20,000	2391408	2.35%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000.00	1146423	1.13%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000.00	1125081	1.11%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000.00	3950106.6	3.89%
	Subtotal A			9,21,24,577.37	90.65%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills		Nil
- Money Market Mutual Funds	73,21,762.81	7.20%
- Certificate of Deposits / Commercial Papers		Nil
- Application Pending Allotment		Nil
- Bank Fixed Deposits (< 1 Year)		Nil
- Cash/ Cash Equivalent & Net Current Assets	3,02,488.22	0.30%
- Other Current Assets ( Accrued Interest )	14,87,265.49	1.46%
Net Current assets	3,92,270.43	0.39%
Sub Total B	95,03,787	9.35%
<b>GRAND TOTAL (sub total A + sub total B)</b>	<b>10,16,28,364</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	13.76
Modified Duration (in yrs)	8.13
Yield to Maturity (%) (annualised)(at market price)	6.35%
Net Asset Value	13.7088
Net asset value last month	13.7175
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	7,11,08,074	69.97%
State Development Loans	2,10,16,504	20.68%