

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
C-TIER I
Jan-20

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
9.35 % REC 15.06.2022	INE020B08740	Other credit granting	6	63,09,750.00	2.00%	CRISIL AAA
8.45% SUNDARAM FINANCE 19.01.2028	INE660A08BX8	Financial leasing	5	50,22,020.00	1.59%	[ICRA]AAA
8.85 % AXIS BANK 05.12.2024	INE238A08351	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	6	63,88,062.00	2.03%	[ICRA]AAA
7.70% REC 12.12.2027	INE020B08AQ9	Other credit granting	5	49,70,925.00	1.58%	[ICRA]AAA
8.70% PFC 14.05.2025	INE134E08CY2	Other credit granting	5	52,72,755.00	1.67%	[ICRA]AAA
7.93% PGC 20.05.2026	INE752E07KX8	Transmission of electric energy	1	10,32,852.00	0.33%	[ICRA]AAA
7.93% POWER GRID CORPORATION MD 20.05.2028	INE752E07KZ3	Transmission of electric energy	1	10,29,569.00	0.33%	[ICRA]AAA
7.93% POWER GRID CORP MD 20.05.2027	INE752E07KY6	Transmission of electric energy	2	20,67,088.00	0.66%	[ICRA]AAA
9.18% NPCIL 23.01.2026	INE206D08188	Electric power generation and transmission by nuclear power plants	2	21,91,544.00	0.70%	CRISIL AAA
8.85% PFC 15.06.2030	INE134E08DB8	Other credit granting	1	10,64,803.00	0.34%	[ICRA]AAA
8.15% Bajaj Finance Ltd MD 22/06/2027	INE296A08847	Other financial service activities, except insurance and pension funding activities, n.e.c.	2	19,84,502.00	0.63%	CRISIL AAA
9.10% PNBHFL MD 21/12/2022	INE572E09197	Activities of specialized institutions granting credit for house purchases that also take deposits	1	9,51,661.00	0.30%	CARE AA+
8%Mahindra Financial Sevices LTD NCD MD 24/07/2027	INE774D08MK5	Other financial service activities, except insurance and pension funding activities, n.e.c.	1,300	12,52,713.80	0.40%	IND AAA
7.86% LIC housing Finance MD 17/05/2027	INE115A07LU0	Activities of specialized institutions granting credit for house purchases that also take deposits	11	1,09,69,508.00	3.48%	CRISIL AAA
Indiabull Housing Finance (series VI A) NCD 8.85% 26/09/2026	INE148I07GK5	Activities of specialized institutions granting credit for house purchases that also take deposits	1,000	5,44,357.00	0.17%	CARE AA+
9% Mahindra Financial Sevices LTD NCD (series B) MD 06/06/26	INE774D08MA6	Other financial service activities, except insurance and pension funding activities, n.e.c.	600	6,08,565.60	0.19%	CARE AAA
9.25% PGC_DEC 26	INE752E07JM3	Transmission of electric energy	8	1,10,53,610.00	3.51%	[ICRA]AAA
8.96% HDFC Ltd 8 Apr 2025	INE001A07FG3	Activities of specialized institutions granting credit for house purchases that also take deposits	2	21,27,690.00	0.68%	[ICRA]AAA
7.70% NHA1 13 Sep 2029	INE906B07HH5	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	11	1,10,29,128.00	3.50%	CRISIL AAA
7.83% NABARD 17 Oct 2034	INE261F08BP0	Other monetary intermediation services n.e.c.	6	60,84,618.00	1.93%	CRISIL AAA
8.05% HDFC Ltd 22 Oct 2029	INE001A07SB7	Activities of specialized institutions granting credit for house purchases that also take deposits	5	50,90,115.00	1.62%	[ICRA]AAA
8.05% NTPC 5 May 2026	INE733E07KA6	Electric power generation by coal based thermal power plants	2	20,77,188.00	0.66%	[ICRA]AAA
8.41% HUDCO GOI 15 Mar 2029	INE031A08699	Activities of specialized institutions granting credit for house purchases that also take deposits	4	42,52,588.00	1.35%	[ICRA]AAA
7.54% IRFC 29 Jul 2034	INE053F07BT5	Other credit granting	6	59,79,702.00	1.90%	[ICRA]AAA

7.36% PGC 17 Oct 2026	INE752E07OC4	Transmission of electric energy	7	70,36,127.00	2.23%	[ICRA]AAA
8.22% Nabard 13 Dec 2028	INE261F08AV0	Other monetary intermediation services n.e.c.	2	20,98,162.00	0.67%	CRISIL AAA
8.37% HUDCO GOI 23 Mar 2029	INE031A08707	Activities of specialized institutions granting credit for house purchases that also take deposits	18	1,90,91,178.00	6.06%	[ICRA]AAA
8.70% LIC HOUSING FINANCE LTD 23 Mar 2029	INE115A07OB4	Activities of specialized institutions granting credit for house purchases that also take deposits	4	41,93,408.00	1.33%	CRISIL AAA
8.78% NHPC 11 Feb 2028	INE848E07484	Electric power generation by hydroelectric power plants	40	43,25,052.00	1.37%	[ICRA]AAA
8.55%IRFC 21 Feb 2029	INE053F07BA5	Other credit granting	8	84,98,552.00	2.70%	[ICRA]AAA
8.54%NABARD 30 Jan 2034.	INE261F08AZ1	Other monetary intermediation services n.e.c.	6	64,43,826.00	2.05%	CRISIL AAA
9.47% IRFC 10 May 2031	INE053F09HQ4	Other credit granting	4	46,11,420.00	1.46%	[ICRA]AAA
9.05% Reliance Industries 17 Oct 2028	INE002A08534	Manufacture of other petroleum n.e.c. (includes manufacture of petroleum jelly, micro-crystalline petroleum wax, slack wax, ozokerite, lignite wax, petroleum coke, petroleum bitumen and other residues of petroleum oils or of oils obtained from bituminous minerals)	7	74,25,859.00	2.36%	[ICRA]AAA
8.95% Reliance Industries 9 Nov 2028	INE002A08542	Manufacture of other petroleum n.e.c. (includes manufacture of petroleum jelly, micro-crystalline petroleum wax, slack wax, ozokerite, lignite wax, petroleum coke, petroleum bitumen and other residues of petroleum oils or of oils obtained from bituminous minerals)	5	52,82,035.00	1.68%	[ICRA]AAA
8.90% SBI Tier II 2 Nov 2028 Call 2 Nov 2023	INE062A08165	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	16	1,70,18,128.00	5.40%	CRISIL AAA
9.24% HDFC Ltd 24 June 2024	INE001A07MS4	Activities of specialized institutions granting credit for house purchases that also take deposits	6	64,06,068.00	2.03%	[ICRA]AAA
9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	INE787H07057	Other monetary intermediation services n.e.c.	10	1,08,99,400.00	3.46%	CRISIL AAA
9.30% Fullerton India Credit 25 Apr 2023	INE535H08660	Other credit granting	1	9,85,376.00	0.31%	IND AA+
9.00% LIC Housing 9 Apr 2023	INE115A07DS1	Activities of specialized institutions granting credit for house purchases that also take deposits	6	62,27,028.00	1.98%	CRISIL AAA
9.50% EXIM 3 Dec 2023	INE514E08DGO	Other monetary intermediation services n.e.c.	5	54,87,935.00	1.74%	[ICRA]AAA
8.43% HDFC Ltd 4 Mar 2025	INE001A07NP8	Activities of specialized institutions granting credit for house purchases that also take deposits	12	62,47,806.00	1.98%	[ICRA]AAA
8.89% LIC Housing 25 Apr 2023	INE115A07DT9	Activities of specialized institutions granting credit for house purchases that also take deposits	5	52,00,175.00	1.65%	CRISIL AAA
8.80% Chola Investment & Finance 28 Jun 27	INE121A08OE4	Other financial service activities, except insurance and pension funding activities, n.e.c.	5	46,52,480.00	1.48%	[ICRA]AA+
9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	INE121A08OA2	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	9,84,043.00	0.31%	[ICRA]AA+
9.30% L&T INFRA DEBT FUND 5 July 2024	INE235P07894	Other financial service activities, except insurance and pension funding activities, n.e.c.	9	90,57,564.00	2.88%	[ICRA]AAA
9.25 % INDIA INFRADEBT 19.06.2023	INE537P07430	Other monetary intermediation services n.e.c.	5	50,91,765.00	1.62%	[ICRA]AAA
9.38% EXIM 29 Sep 2021	INE514E08AG6	Other monetary intermediation services n.e.c.	1	10,48,868.00	0.33%	[ICRA]AAA
7.10 % PFC 08.08.2022	INE134E08JD1	Other credit granting	5	50,19,445.00	1.59%	[ICRA]AAA

9.02% IREDA 24 Sep 2025	INE202E07062	Other credit granting	1	10,71,875.00	0.34%	CARE AAA (CE)
8.60% NABARD 31 Jan 2022	INE261F08A17	Other monetary intermediation services n.e.c.	5	51,87,145.00	1.65%	CRISIL AAA
8.84% NTPC 4 Oct 2022	INE733E07JB6	Electric power generation by coal based thermal power plants	2	21,13,776.00	0.67%	[ICRA]AAA
7.27 % NHAI 06.06.2022	INE906B07FT4	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	5	50,89,440.00	1.62%	[ICRA]AAA
7.85% PFC 03.04.2028	INE134E08JP5	Other credit granting	2	20,11,696.00	0.64%	[ICRA]AAA
11.40 % FULLERTON INDIA CREDIT CO LTD	INE535H08553	Other credit granting	8	83,09,896.00	2.64%	[ICRA]AA+
8.45 % SUNDARAM FINANCE 21.02.2028	INE660A08BY6	Financial leasing	7	70,30,625.00	2.23%	[ICRA]AAA
7.27% IRFC 15.06.2027	INE053F07AB5	Other credit granting	4	39,85,872.00	1.27%	[ICRA]AAA
8.20% NABARD 09.03.2028	INE261F08AD8	Other monetary intermediation services n.e.c.	5	52,24,070.00	1.66%	CRISIL AAA
8.15 % EXIM 05.03.2025	INE514E08EL8	Other monetary intermediation services n.e.c.	5	52,38,180.00	1.66%	CRISIL AAA
Total				29,79,49,589.40	94.59%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				56,17,044.60	1.78%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				9,97,735.69	0.32%	
- Other Current Assets (Accrued Interest)				1,10,19,578.20	3.50%	
Net Current assets				-5,77,772.08	-0.18%	
GRAND TOTAL				31,50,06,175.81	100.00%	

Average Maturity of Portfolio (in yrs)	7.51
Modified Duration (in yrs)	4.87
Yield to Maturity (%) (annualised)(at market price)	7.72%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities						
State Development Loans						
AAA / Equivalent				281521776.4	89.37%	
A1+ (For Commercial Paper)						
AA+ / Equivalent				16427813	5.22%	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						

BBB+ / Equivalent						
BBB / Equivalent						