

NAME OF PENSION FUND

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT
LIMITED

SCHEME NAME

C-TIER II

MONTH

Feb-20

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
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	1.00	10,69,662.00	2.43%	CRISIL AAA
9.25 % EXIM 18.04.2022	INE514E08AV5	Other monetary intermediation services n.e.c.	1.00	10,58,936.00	2.40%	[ICRA]AAA
8.83% EXIM 03-NOV-2029	INE514E08EE3	Other monetary intermediation services n.e.c.	1.00	11,13,867.00	2.53%	[ICRA]AAA
8.15 % EXIM 05.03.2025	INE514E08EL8	Other monetary intermediation services n.e.c.	1.00	10,64,353.00	2.42%	CRISIL AAA
9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	INE121A08OA2	Other financial service activities, except insurance and pension funding activities, n.e.c.	1.00	10,19,415.00	2.31%	[ICRA]AA+
9.80% L&T Finance 21 Dec 2022	INE523E08NH8	Other financial service activities, except insurance and pension funding activities, n.e.c.	1.00	10,38,386.00	2.36%	[ICRA]AAA
9.30% Fullerton India Credit 25 Apr 2023	INE535H08660	Other credit granting	1.00	10,19,504.00	2.31%	IND 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.	900.00	8,77,528.80	1.99%	IND AAA
8.37% HUDCO GOI 23 Mar 2029	INE031A08707	Activities of specialized institutions granting credit for house purchases that also take deposits	2.00	21,73,660.00	4.93%	[ICRA]AAA
9.30% L&T INFRA DEBT FUND 5 July 2024	INE235P07894	Other financial service activities, except insurance and pension funding activities, n.e.c.	1.00	10,13,726.00	2.30%	[ICRA]AAA
8.20% NABARD 09.03.2028	INE261F08AD8	Other monetary intermediation services n.e.c.	1.00	10,67,360.00	2.42%	CRISIL AAA
8.47% NABARD GOI 31 Aug 2033	INE261F08AO5	Other monetary intermediation services n.e.c.	1.00	11,16,485.00	2.53%	CRISIL AAA
8.22% Nabard 13 Dec 2028	INE261F08AV0	Other monetary intermediation services n.e.c.	1.00	10,73,166.00	2.44%	CRISIL AAA
7.93% PGC 20.05.2026	INE752E07KX8	Transmission of electric energy	1.00	10,51,784.00	2.39%	[ICRA]AAA
7.36% PGC 17Oct 2026	INE752E07OC4	Transmission of electric energy	2.00	20,49,708.00	4.65%	[ICRA]AAA
9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	INE787H07057	Other monetary intermediation services n.e.c.	1.00	11,17,163.00	2.54%	CRISIL AAA
8.55% HDFC Ltd 27 Mar 2029	INE001A07RT1	Activities of specialized institutions granting credit for house purchases that also take deposits	2.00	21,46,420.00	4.87%	[ICRA]AAA

8.05% HDFC Ltd 22 Oct 2029	INE001A07SB7	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	10,42,070.00	2.37%	[ICRA]AAA
9.00% LIC Housing 9 Apr 2023	INE115A07DS1	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	10,41,656.00	2.36%	CRISIL AAA
8.89% LIC Housing 25 Apr 2023	INE115A07DT9	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	10,43,826.00	2.37%	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	400.00	2,27,154.80	0.52%	CARE AA
7.54% IRFC 29 Jul 2024	INE053F07BT5	Other credit granting	1.00	10,25,503.00	2.33%	[ICRA]AAA
8.68% IRFC 29 Nov 2021	INE053F09EK4	Other credit granting	1.00	10,44,847.00	2.37%	[ICRA]AAA
8.80% IRFC BOND 03/02/2030	INE053F09GR4	Other credit granting	1.00	11,20,817.00	2.54%	[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)	2.00	21,74,656.00	4.94%	[ICRA]AAA
7.70% REC 12.12.2027	INE020B08AQ9	Other credit granting	1.00	10,19,399.00	2.31%	[ICRA]AAA
7.85% PFC 03.04.2028	INE134E08JP5	Other credit granting	1.00	10,30,324.00	2.34%	[ICRA]AAA
8.84% NTPC 4 Oct 2022	INE733E07JB6	Electric power generation by coal based thermal power plants	1.00	10,61,159.00	2.41%	[ICRA]AAA
8.05% NTPC 5 May 2026	INE733E07KA6	Electric power generation by coal based thermal power plants	1.00	10,54,907.00	2.39%	[ICRA]AAA
7.32% NTPC 17 Jul 2029	INE733E07KL3	Electric power generation by coal based thermal power plants	1.00	10,15,631.00	2.31%	[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	1.00	10,20,110.00	2.32%	[ICRA]AAA
7.49% NHAI 1 Aug 2029	INE906B07HG7	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	2.00	20,37,440.00	4.63%	CRISIL AAA
Total				3,80,30,623.60	86.33%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				44,18,995.55	10.03%	
- Certificate of Deposits / Commercial Papers				Nil		
- Application Pending Allotment				Nil		

- Bank Fixed Deposits (< 1 Year)				Nil		
- Cash/ Cash Equivalent & Net Current Assets				6,47,269.22	1.47%	
- Other Current Assets (Accrued Interest)				16,00,574.88	3.63%	
Net Current Assets				(6,45,971.74)	-1.47%	
GRAND TOTAL				4,40,51,491.51	100.00%	

Average Maturity of Portfolio (in yrs)	7.41
Modified Duration (in yrs)	4.94
Yield to Maturity (%) (annualised)(at market price)	7.36%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities						
State Development Loans						
AAA / Equivalent				3,57,64,549.80	81.19%	
A1+ (For Commercial Paper)						
AA+ / Equivalent				20,38,919.00	4.63%	
AA / Equivalent				2,27,154.80	0.52%	
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						