

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.89% LIC Housing 25 Apr 2023	INE115A07DT9	Activities of specialized institutions granting credit for house purchases that also take deposits	1	10,40,035.00	2.51%	CRISIL AAA
9.80% L&T Finance 21 Dec 2022	INE523E08NH8	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	10,34,188.00	2.50%	[ICRA]AAA
9.25 % EXIM 18.04.2022	INE514E08AV5	Other monetary intermediation services n.e.c.	1	10,57,629.00	2.55%	[ICRA]AAA
8.15 % EXIM 05.03.2025	INE514E08EL8	Other monetary intermediation services n.e.c.	1	10,47,636.00	2.53%	CRISIL AAA
7.70% REC 12.12.2027	INE020B08AQ9	Other credit granting	1	9,94,185.00	2.40%	[ICRA]AAA
9.00% LIC Housing 9 Apr 2023	INE115A07DS1	Activities of specialized institutions granting credit for house purchases that also take deposits	1	10,37,838.00	2.51%	CRISIL AAA
7.93% PGC 20.05.2026	INE752E07KX8	Transmission of electric energy	1	10,32,852.00	2.49%	[ICRA]AAA
9.30% Fullerton India Credit 25 Apr 2023	INE535H08660	Other credit granting	1	9,85,376.00	2.38%	IND AA+
9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	INE787H07057	Other monetary intermediation services n.e.c.	1	10,89,940.00	2.63%	CRISIL AAA
8.20% NABARD 09.03.2028	INE261F08AD8	Other monetary intermediation services n.e.c.	1	10,44,814.00	2.52%	CRISIL 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	1	10,63,633.00	2.57%	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	9,84,043.00	2.38%	[ICRA]AA+
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	21,21,674.00	5.12%	[ICRA]AAA
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	8,67,263.40	2.09%	IND 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	10,06,396.00	2.43%	[ICRA]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	2,17,742.80	0.53%	CARE AA+
8.37% HUDCO GOI 23 Mar 2029	INE031A08707	Activities of specialized institutions granting credit for house purchases that also take deposits	2	21,21,242.00	5.12%	[ICRA]AAA
8.80% IRFC BOND 03/02/2030	INE053F09GR4	Other credit granting	1	10,95,308.00	2.64%	[ICRA]AAA
8.47% NABARD GOI 31 Aug 2033	INE261F08AO5	Other monetary intermediation services n.e.c.	1	10,85,133.00	2.62%	CRISIL AAA
8.55% HDFC Ltd 27 Mar 2029	INE001A07RT1	Activities of specialized institutions granting credit for house purchases that also take deposits	2	20,98,712.00	5.07%	[ICRA]AAA
7.85% PFC 03.04.2028	INE134E08JP5	Other credit granting	1	10,05,848.00	2.43%	[ICRA]AAA
8.22% Nabard 13 Dec 2028	INE261F08AV0	Other monetary intermediation services n.e.c.	1	10,49,081.00	2.53%	CRISIL AAA
7.36% PGC 17Oct 2026	INE752E07OC4	Transmission of electric energy	2	20,10,322.00	4.85%	[ICRA]AAA
8.68% IRFC 29 Nov 2021	INE053F09EK4	Other credit granting	1	10,43,775.00	2.52%	[ICRA]AAA
7.54% IRFC 29 Jul 2034	INE053F07BT5	Other credit granting	1	9,96,617.00	2.41%	[ICRA]AAA

7.32% NTPC 17 Jul 2029	INE733E07KL3	Electric power generation by coal based thermal power plants	1	9,94,706.00	2.40%	[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	10,17,888.00	2.46%	[ICRA]AAA
8.05% NTPC 5 May 2026	INE733E07KA6	Electric power generation by coal based thermal power plants	1	10,38,594.00	2.51%	[ICRA]AAA
8.05% HDFC Ltd 22 Oct 2029	INE001A07SB7	Activities of specialized institutions granting credit for house purchases that also take deposits	1	10,18,023.00	2.46%	[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	19,77,560.00	4.78%	CRISIL AAA
8.84% NTPC 4 Oct 2022	INE733E07JB6	Electric power generation by coal based thermal power plants	1	10,56,888.00	2.55%	[ICRA]AAA
8.83% EXIM 03-NOV-2029	INE514E08EE3	Other monetary intermediation services n.e.c.	1	10,87,730.00	2.63%	[ICRA]AAA
Total				3,73,22,672.20	90.12%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				28,03,694.35	6.77%	
- Certificate of Deposits / Commercial Papers				Nil		
- Application Pending Allotment				Nil		
- Bank Fixed Deposits (< 1 Year)				Nil		
- Cash/ Cash Equivalent & Net Current Assets				1,89,377.18	0.46%	
- Other Current Assets (Accrued Interest)				14,60,067.65	3.53%	
Net Current Assets				(3,61,335.46)	-0.87%	
GRAND TOTAL				4,14,14,475.92	100.00%	

Average Maturity of Portfolio (in yrs)	7.46
Modified Duration (in yrs)	4.95
Yield to Maturity (%) (annualised)(at market price)	7.73%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities						
State Development Loans						
AAA / Equivalent				3,51,35,510.00	84.84%	
A1+ (For Commercial Paper)						
AA+ / Equivalent				21,87,162.20	5.28%	
AA / Equivalent						

AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						