

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.20% NABARD 09.03.2028	INE261F08AD8	Other monetary intermediation services n.e.c.	1	1,110,163.00	2.40%	CRISIL AAA
8.15 % EXIM 05.03.2025	INE514E08EL8	Other monetary intermediation services n.e.c.	1	1,110,022.00	2.40%	CRISIL AAA
9.30% Fullerton India Credit 25 Apr 2023	INE535H08660	Other credit granting	1	1,048,017.00	2.26%	IND AA+
9.00% LIC Housing 9 Apr 2023	INE115A07DS1	Activities of specialized institutions granting credit for house purchases t	1	1,080,203.00	2.33%	CRISIL AAA
9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	INE787H07057	Other monetary intermediation services n.e.c.	1	1,185,414.00	2.56%	CRISIL AAA
9.25 % EXIM 18.04.2022	INE514E08AV5	Other monetary intermediation services n.e.c.	1	1,078,460.00	2.33%	[ICRA]AAA
8.90% SBI Tier II 2 Nov 2028 Call 2 Nov 2023	INE062A08165	Monetary intermediation of commercial banks, saving banks, postal savi	2	2,206,764.00	4.77%	CRISIL AAA
7.70% REC 12.12.2027	INE020808AQ9	Other credit granting	1	1,059,273.00	2.29%	[ICRA]AAA
9.80% L&T Finance 21 Dec 2022	INE523E08NH8	Other financial service activities, except insurance and pension funding a	1	1,045,372.00	2.26%	[ICRA]AAA
7.93% PGC 20.05.2026	INE752E07KX8	Transmission of electric energy	1	1,100,538.00	2.38%	[ICRA]AAA
9.05% Reliance Industries 17 Oct 2028	INE002A08534	Manufacture of other petroleum n.e.c. (includes manufacture of petrole	2	2,306,248.00	4.98%	[ICRA]AAA
7.85% PFC 03.04.2028	INE134E08JP5	Other credit granting	1	1,059,748.00	2.29%	[ICRA]AAA
8.47% NABARD GOI 31 Aug 2033	INE261F08AO5	Other monetary intermediation services n.e.c.	1	1,173,193.00	2.54%	CRISIL AAA
8.55% HDFC Ltd 27 Mar 2029	INE001A07RT1	Activities of specialized institutions granting credit for house purchases t	2	2,223,494.00	4.81%	[ICRA]AAA
8.89% LIC Housing 25 Apr 2023	INE115A07DT9	Activities of specialized institutions granting credit for house purchases t	1	1,083,132.00	2.34%	CRISIL AAA
8.22% Nabard 13 Dec 2028	INE261F08AV0	Other monetary intermediation services n.e.c.	1	1,119,860.00	2.42%	CRISIL AAA
8%Mahindra Financial Services LTD NCD MD 24/07/2027	INE774D08MK5	Other financial service activities, except insurance and pension funding a	900	898,796.70	1.94%	IND AAA
7.36% PFC 17Oct 2026	INE752E07OC4	Transmission of electric energy	2	2,155,008.00	4.66%	[ICRA]AAA
7.54% IRFC 29 Jul 2034	INE053F07BT5	Other credit granting	1	1,081,983.00	2.34%	[ICRA]AAA
Indiabull Housing Finance (series VI A) NCD 8.85% 26/09/2026	INE148I07GK5	Activities of specialized institutions granting credit for house purchases t	400	225,371.20	0.49%	CARE AA
7.27 % NHAJ 06.06.2022	INE906807FT4	Construction and maintenance of motorways, streets, roads, other vehic	1	1,050,377.00	2.27%	[ICRA]AAA
8.80% IRFC BOND 03/02/2030	INE053F09GR4	Other credit granting	1	1,174,422.00	2.54%	[ICRA]AAA
7.32% NTPC 17 Jul 2029	INE733E07KL3	Electric power generation by coal based thermal power plants	1	1,064,673.00	2.30%	[ICRA]AAA
8.84% NTPC 4 Oct 2022	INE733E07JB6	Electric power generation by coal based thermal power plants	1	1,092,547.00	2.36%	[ICRA]AAA
8.05% NTPC 5 May 2026	INE733E07KA6	Electric power generation by coal based thermal power plants	1	1,109,701.00	2.40%	[ICRA]AAA
9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	INE121A080A2	Other financial service activities, except insurance and pension funding a	1	1,023,321.00	2.21%	[ICRA]AA+
8.05% HDFC Ltd 22 Oct 2029	INE001A07S87	Activities of specialized institutions granting credit for house purchases t	1	1,083,869.00	2.34%	[ICRA]AAA
9.30% L&T INFRA DEBT FUND 5 July 2024	INE235P07894	Other financial service activities, except insurance and pension funding a	1	1,050,244.00	2.27%	[ICRA]AAA
8.83% EXIM 03-NOV-2029	INE514E08EE3	Other monetary intermediation services n.e.c.	1	1,182,925.00	2.56%	[ICRA]AAA
8.68% IRFC 29 Nov 2021	INE053F09EK4	Other credit granting	1	1,057,839.00	2.29%	[ICRA]AAA
8.52% HUDCO GOI 28 Nov 2028	INE031A08624	Activities of specialized institutions granting credit for house purchases t	1	1,139,224.00	2.46%	[ICRA]AAA
6.98% NHAJ 29 June 2035	INE906807ID2	Construction and maintenance of motorways, streets, roads, other vehic	2	2,034,576.00	4.40%	[ICRA]AAA
7.90% Bajaj Finance 10-Jan-2030	INE296A07RA7	Other financial service activities, except insurance and pension funding a	2	2,106,216.00	4.55%	CRISIL AAA
Total				41,520,993.90	89.73%	

Money Market Instruments:-	Market Value	% of Portfolio	Ratings
- Treasury Bills	Nil	-	
- Money Market Mutual Funds	3,754,109.90	8.11%	
- Certificate of Deposits / Commercial Papers	Nil		
- Application Pending Allotment	Nil		
- Bank Fixed Deposits (< 1 Year)	Nil		
- Cash/ Cash Equivalent & Net Current Assets	370,730.43	0.80%	
- Other Current Assets (Accrued Interest)	1,374,553.67	2.97%	
Net Current Assets	(746,397.09)	-1.61%	
GRAND TOTAL	46,273,990.81	100.00%	

Average Maturity of Portfolio (in yrs)	7.14
Modified Duration (in yrs)	4.96
Yield to Maturity (%) (annualised)at market price	6.40%

CREDIT RATING EXPOSURE	Market Value	% of Portfolio	Ratings
Securities			
Central Govt. Securities			
State Development Loans			
AAA / Equivalent	39,224,284.70	84.77%	
A1+ (For Commercial Paper)	-		
AA+ / Equivalent	2,071,338.00	4.48%	
AA / Equivalent	225,371.20	0.49%	
AA- / Equivalent	-		
A+ / Equivalent	-		
A / Equivalent	-		
A- / Equivalent	-		
BBB+ / Equivalent	-		
BBB / Equivalent	-		