

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

**NAME OF PENSION FUND
SCHEME NAME
MONTH**

| 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 | 1,060,984.00 | 2.74% | CRISIL AAA |
| 9.25 % EXIM 18.04.2022 | INE514E08AV5 | Other monetary intermediation services n.e.c. | 1.00 | 1,059,004.00 | 2.74% | [ICRA]AAA |
| 8.83% EXIM 03-NOV-2029 | INE514E08EE3 | Other monetary intermediation services n.e.c. | 1.00 | 1,121,861.00 | 2.90% | [ICRA]AAA |
| 8.15 % EXIM 05.03.2025 | INE514E08EL8 | Other monetary intermediation services n.e.c. | 1.00 | 1,073,121.00 | 2.78% | 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 | 1,021,044.00 | 2.64% | [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 | 1,022,702.00 | 2.65% | [ICRA]AAA |
| 9.30% Fullerton India Credit 25 Apr 2023 | INE535H08660 | Other credit granting | 1.00 | 1,009,858.00 | 2.61% | 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 | 884,550.60 | 2.29% | IND AAA |
| 8.52% HUDCO GOI 28 Nov 2028 | INE031A08624 | Activities of specialized institutions granting credit for house purchases that also take deposits | 1.00 | 1,093,532.00 | 2.83% | [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 | 1,016,392.00 | 2.63% | [ICRA]AAA |
| 8.20% NABARD 09.03.2028 | INE261F08AD8 | Other monetary intermediation services n.e.c. | 1.00 | 1,069,181.00 | 2.77% | CRISIL AAA |
| 8.47% NABARD GOI 31 Aug 2033 | INE261F08AO5 | Other monetary intermediation services n.e.c. | 1.00 | 1,116,821.00 | 2.89% | CRISIL AAA |
| 8.22% Nabard 13 Dec 2028 | INE261F08AV0 | Other monetary intermediation services n.e.c. | 1.00 | 1,075,234.00 | 2.78% | CRISIL AAA |
| 7.93% PGC 20.05.2026 | INE752E07KX8 | Transmission of electric energy | 1.00 | 1,054,873.00 | 2.73% | [ICRA]AAA |
| 7.36% PGC 17Oct 2026 | INE752E07OC4 | Transmission of electric energy | 2.00 | 2,056,426.00 | 5.32% | [ICRA]AAA |
| 9.41% India Infrastructure Finance Co Ltd 27 Jul | INE787H07057 | Other monetary intermediation services n.e.c. | 1.00 | 1,116,969.00 | 2.89% | 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 | 2,145,750.00 | 5.55% | [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 | 1,042,044.00 | 2.70% | [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 | 1,037,349.00 | 2.68% | 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 | 1,039,381.00 | 2.69% | 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 | 199,740.00 | 0.52% | CARE AA |
| 7.54% IRFC 29 Jul 2034 | INE053F07BT5 | Other credit granting | 1.00 | 1,021,048.00 | 2.64% | [ICRA]AAA |
| 8.68% IRFC 29 Nov 2021 | INE053F09EK4 | Other credit granting | 1.00 | 1,044,503.00 | 2.70% | [ICRA]AAA |
| 8.80% IRFC BOND 03/02/2030 | INE053F09GR4 | Other credit granting | 1.00 | 1,120,168.00 | 2.90% | [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 | 2,178,460.00 | 5.64% | [ICRA]AAA |
| 7.70% REC 12.12.2027 | INE020B08AQ9 | Other credit granting | 1.00 | 1,012,191.00 | 2.62% | [ICRA]AAA |
| 7.85% PFC 03.04.2028 | INE134E08JP5 | Other credit granting | 1.00 | 1,031,944.00 | 2.67% | [ICRA]AAA |
| 8.84% NTPC 4 Oct 2022 | INE733E07JB6 | Electric power generation by coal based thermal power plants | 1.00 | 1,064,908.00 | 2.75% | [ICRA]AAA |
| 8.05% NTPC 5 May 2026 | INE733E07KA6 | Electric power generation by coal based thermal power plants | 1.00 | 1,053,943.00 | 2.73% | [ICRA]AAA |
| 7.32% NTPC 17 Jul 2029 | INE733E07KL3 | Electric power generation by coal based thermal power plants | 1.00 | 1,016,771.00 | 2.63% | [ICRA]AAA |
| 7.27 % NHA1 06.06.2022 | INE906B07FT4 | Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways | 1.00 | 1,022,303.00 | 2.64% | [ICRA]AAA |
| Total | | | | 34,883,055.60 | 90.24% | |

| Money Market Instruments:- | | | | Market Value | % of Portfolio | Ratings |
|---|--|--|--|----------------------|-----------------------|----------------|
| - Treasury Bills | | | | Nil | - | |
| - Money Market Mutual Funds | | | | 2,395,216.40 | 6.20% | |
| - Certificate of Deposits / Commercial Papers | | | | Nil | | |
| - Application Pending Allotment | | | | Nil | | |
| - Bank Fixed Deposits (< 1 Year) | | | | Nil | | |
| - Cash/ Cash Equivalent & Net Current Assets | | | | 160,334.09 | 0.41% | |
| - Other Current Assets (Accrued Interest) | | | | 1,374,609.49 | 3.56% | |
| Net Current Assets | | | | (157,366.65) | -0.41% | |
| GRAND TOTAL | | | | 38,655,848.93 | 100.00% | |

| | |
|---|-------|
| Average Maturity of Portfolio (in yrs) | 7.14 |
| Modified Duration (in yrs) | 4.79 |
| Yield to Maturity (%) (annualised)(at market price) | 7.38% |

| CREDIT RATING EXPOSURE | | | | | | |
|-------------------------------|--|--|--|---------------------|-----------------------|----------------|
| Securities | | | | Market Value | % of Portfolio | Ratings |
| Central Govt. Securities | | | | | | |
| State Development Loans | | | | | | |
| AAA / Equivalent | | | | 32,652,413.60 | 84.47% | |
| A1+ (For Commercial Paper) | | | | | | |
| AA+ / Equivalent | | | | 2,030,902.00 | 5.25% | |
| AA / Equivalent | | | | 199,740.00 | 0.52% | |
| AA- / Equivalent | | | | | | |

| | | | | | | |
|-------------------|--|--|--|--|--|--|
| A+ / Equivalent | | | | | | |
| A / Equivalent | | | | | | |
| A- / Equivalent | | | | | | |
| BBB+ / Equivalent | | | | | | |
| BBB / Equivalent | | | | | | |