

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
C-TIER II
May-19

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
7.93% PGC 20.05.2026	INE752E07KX8	Transmission of electric energy	1.00	991,628	3.12%	CRISILAAA
7.70% REC 12.12.2027	INE020B08AQ9	Other credit granting	1.00	920,800	2.90%	CRISILAAA
9.25 % EXIM 18.04.2022	INE514E08AV5	Other monetary intermediation services n.e.c.	1.00	1,042,225	3.28%	CRISILAAA
8.15 % EXIM 05.03.2025	INE514E08EL8	Other monetary intermediation services n.e.c.	1.00	1,006,145	3.16%	CRISILAAA
8.20% NABARD 09.03.2028	INE261F08AD8	Monetary intermediation of commercial banks, saving banks. postal savings	1.00	1,017,678	3.20%	CRISILAAA
7.85% PFC 03.04.2028	INE134E08JP5	Other credit granting	1.00	995,817	3.13%	CRISILAAA
7.27 % NHAI 06.06.2022	INE906B07FT4	Construction and maintenance of motorways, streets, roads, other vehicular ways	1.00	992,659	3.12%	CRISILAAA
8.84% NTPC 4 Oct 2022	INE733E07JB6	Electric power generation by coal based thermal power plants	1.00	1,036,170	3.26%	CRISILAAA
8.68% IRFC 29 Nov 2021	INE053F09EK4	Other financial service activities, except insurance and pension funding activities	1.00	1,028,259	3.23%	CRISILAAA
9.30% L&T INFRA DEBT FUND 5 July 2024	INE235P07894	Other financial service activities, except insurance and pension funding activities	1.00	1,034,130	3.25%	CRISILAAA
9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	INE121A08OA2	Other financial service activities, except insurance and pension funding activities	1.00	1,003,747	3.16%	ICRAAA+
8.89% LIC Housing 25 Apr 2023	INE115A07DT9	Activities of specialized institutions granting credit for house purchases	1.00	1,040,766	3.27%	CRISILAAA
9.80% L&T Finance 21 Dec 2022	INE523E08NH8	Other financial service activities, except insurance and pension funding activities	1.00	1,046,123	3.29%	ICRAAAA
9.00% LIC Housing 9 Apr 2023	INE115A07DS1	Activities of specialized institutions granting credit for house purchases	1.00	1,043,814	3.28%	CRISILAAA
9.30% Fullerton India Credit 25 Apr 2023	INE535H08660	Other credit granting	1.00	1,010,948	3.18%	ICRAAA+
9.41% India Infrastructure Finance Co Ltd 27 Jul	INE787H07057	Other monetary intermediation services n.e.c.	1.00	1,122,938	3.53%	CRISILAAA
8.90% SBI Tier II 2 Nov 2028 Call 2 Nov 2023	INE062A08165	Monetary intermediation of commercial banks, saving banks. postal savings	1.00	1,045,289	3.29%	CRISILAAA
9.05% Reliance Industries 17 Oct 2028	INE002A08534	Manufacture of other petroleum n.e.c.	2.00	2,122,918	6.68%	CRISILAAA
8.37% HUDCO GOI 23 Mar 2029	INE031A08707	Activities of specialized institutions granting credit for house purchases	2.00	2,062,784	6.49%	CRISILAAA
8.47% NABARD GOI 31 Aug 2033	INE261F08AO5	Monetary intermediation of commercial banks, saving banks. postal savings	1.00	1,045,171	3.29%	CRISILAAA
8.55% HDFC Ltd 27 Mar 2029	INE001A07RT1	Activities of specialized institutions granting credit for house purchases	2.00	2,041,374	6.42%	CRISILAAA
8.27% NHAI 28 Mar 2029.	INE906B07GP0	Construction and maintenance of motorways, streets, roads, other vehicular ways	2.00	2,023,946	6.37%	CRISILAAA
8.80% IRFC BOND 03/02/2030	INE053F09GR4	Other financial service activities, except insurance and pension funding activities	1.00	1,062,941	3.34%	CRISILAAA
8%Mahindra Financial Sevices LTD NCD MD 24/07/2027	INE774D08MK5	Other financial service activities, except insurance and pension funding activities	900.00	863,705	2.72%	Brickwork RatingsAAA

Indiabull Housing Finance (series VI A) NCD 8.85% 26/09/2026	INE148I07GK5	Activities of specialized institutions granting credit for house purchases	400.00	416,506	1.31%	Brickwork RatingsAAA
Total				29,018,481	91.28%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				1,672,001	5.26%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				51,053	0.16%	
- Other Current Assets (Accrued Interest)				868,209	2.73%	
Net Current Assets				181,150	0.57%	
GRAND TOTAL				31,790,893	100.00%	

Average Maturity of Portfolio (in yrs)	7.54
Modified Duration (in yrs)	4.90
Yield to Maturity (%) (annualised)(at market	8.49%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities						
State Development Loans						
AAA / Equivalent				27,003,786	84.94%	
A1+ (For Commercial Paper)						
AA+ / Equivalent				2,014,695	6.34%	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						