

NAME OF PENSION FUND

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED

SCHEME NAME

C-TIER II

MONTH

May-20

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
9.80% L&T Finance 21 Dec 2022	INE523E08NH8	Other financial service activities, except insurance and pension funding activities, n.e.c.	1.00	1,041,382.00	2.56%	[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	1,049,176.00	2.57%	CRISIL AAA
9.25 % EXIM 18.04.2022	INE514E08AV5	Other monetary intermediation services n.e.c.	1.00	1,071,852.00	2.63%	[ICRA]AAA
9.30% Fullerton India Credit 25 Apr 2023	INE535H08660	Other credit granting	1.00	1,008,272.00	2.47%	IND AA+
7.70% REC 12.12.2027	INE020B08AQ9	Other credit granting	1.00	997,316.00	2.45%	[ICRA]AAA
8.15 % EXIM 05.03.2025	INE514E08EL8	Other monetary intermediation services n.e.c.	1.00	1,092,445.00	2.68%	CRISIL AAA
9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	INE787H07057	Other monetary intermediation services n.e.c.	1.00	1,154,213.00	2.83%	CRISIL AAA
7.93% PGC 20.05.2026	INE752E07KX8	Transmission of electric energy	1.00	1,081,592.00	2.65%	[ICRA]AAA
8.89% LIC Housing 25 Apr 2023	INE115A07DT9	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	1,051,609.00	2.58%	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	1.00	1,087,478.00	2.67%	CRISIL AAA
8.20% NABARD 09.03.2028	INE261F08AD8	Other monetary intermediation services n.e.c.	1.00	1,091,575.00	2.68%	CRISIL 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	2,218,892.00	5.44%	[ICRA]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	1,005,414.00	2.47%	[ICRA]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	885,825.00	2.17%	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.	1.00	1,021,312.00	2.51%	[ICRA]AAA
8.47% NABARD GOI 31 Aug 2033	INE261F08AO5	Other monetary intermediation services n.e.c.	1.00	1,153,917.00	2.83%	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	219,289.60	0.54%	CARE AA
8.55% HDFC Ltd 27 Mar 2029	INE001A07RT1	Activities of specialized institutions granting credit for house purchases that also take deposits	2.00	2,171,112.00	5.33%	[ICRA]AAA
8.80% IRFC BOND 03/02/2030	INE053F09GR4	Other credit granting	1.00	1,151,709.00	2.83%	[ICRA]AAA

8.22% Nabard 13 Dec 2028	INE261F08AV0	Other monetary intermediation services n.e.c.	1.00	1,099,705.00	2.70%	CRISIL AAA
7.85% PFC 03.04.2028	INE134E08JP5	Other credit granting	1.00	1,018,647.00	2.50%	[ICRA]AAA
7.36% PGC 17Oct 2026	INE752E07OC4	Transmission of electric energy	2.00	2,112,920.00	5.18%	[ICRA]AAA
7.54% IRFC 29 Jul 2034	INE053F07BT5	Other credit granting	1.00	1,064,029.00	2.61%	[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	1,042,172.00	2.56%	[ICRA]AAA
7.32% NTPC 17 Jul 2029	INE733E07KL3	Electric power generation by coal based thermal power plants	1.00	1,045,891.00	2.57%	[ICRA]AAA
8.05% NTPC 5 May 2026	INE733E07KA6	Electric power generation by coal based thermal power plants	1.00	1,096,072.00	2.69%	[ICRA]AAA
8.68% IRFC 29 Nov 2021	INE053F09EK4	Other credit granting	1.00	1,061,755.00	2.61%	[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	1,055,956.00	2.59%	[ICRA]AAA
8.84% NTPC 4 Oct 2022	INE733E07JB6	Electric power generation by coal based thermal power plants	1.00	1,083,067.00	2.66%	[ICRA]AAA
8.83% EXIM 03-NOV-2029	INE514E08EE3	Other monetary intermediation services n.e.c.	1.00	1,152,243.00	2.83%	[ICRA]AAA
8.52% HUDCO GOI 28 Nov 2028	INE031A08624	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	1,121,275.00	2.75%	[ICRA]AAA
Total				35,508,112.60	87.12%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				4,145,000.02	10.17%	
- Certificate of Deposits / Commercial Papers				Nil		
- Application Pending Allotment				Nil		
- Bank Fixed Deposits (< 1 Year)				Nil		
- Cash/ Cash Equivalent & Net Current Assets				76,512.56	0.19%	
- Other Current Assets (Accrued Interest)				1,103,472.65	2.71%	
Net Current Assets				(76,271.37)	-0.19%	
GRAND TOTAL				40,756,826.46	100.00%	

Average Maturity of Portfolio (in yrs)	7.00
Modified Duration (in yrs)	4.75
Yield to Maturity (%) (annualised)(at market price	6.93%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities						
State Development Loans						
AAA / Equivalent				33,275,137.00	81.64%	
A1+ (For Commercial Paper)				-		
AA+ / Equivalent				2,013,686.00	4.94%	
AA / Equivalent				219,289.60	0.54%	
AA- / Equivalent				-		
A+ / Equivalent				-		
A / Equivalent				-		
A- / Equivalent				-		
BBB+ / Equivalent				-		
BBB / Equivalent				-		