

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE
PENSION MANAGEMENT
LIMITED
C-TIER I
Aug-20

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio	Ratings
INE062A08165	8.90% SBI Tier II 2 Nov 2028 Call 2 Nov 2023	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	25.00	27,479,550.00	2747955000.00%	CRISIL AAA
INE031A08707	8.37% HUDCO GOI 23 Mar 2029	Activities of specialized institutions granting credit for house purchases that also take deposits	20.00	22,283,420.00	2228342000.00%	[ICRA]AAA
INE906B07HH5	7.70% NHAI 13 Sep 2029	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	21.00	22,157,520.00	2215752000.00%	CRISIL AAA
INE001A075B7	8.05% HDFC Ltd 22 Oct 2029	Activities of specialized institutions granting credit for house purchases that also take deposits	13.00	13,832,481.00	1383248100.00%	[ICRA]AAA
INE115A07LU0	7.86% LIC housing Finance MD 17/05/2027	Activities of specialized institutions granting credit for house purchases that also take deposits	11.00	11,581,955.00	1158195500.00%	CRISIL AAA
INE787H07057	9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	Other monetary intermediation services n.e.c.	10.00	11,563,140.00	1156314000.00%	CRISIL AAA
INE752E07JM3	9.25% PGC_DEC 26	Transmission of electric energy	8.00	11,515,490.00	1151549000.00%	[ICRA]AAA
INE235P07894	9.30% L&T INFRA DEBT FUND 5 July 2024	Other financial service activities, except insurance and pension funding activities, n.e.c.	9.00	9,370,152.00	937015200.00%	[ICRA]AAA
INE062A08231	6.80% SBI Basell Tier II 21 Aug 2035 Call 21 Aug 2030	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	9.00	8,999,415.00	899941500.00%	CRISIL AAA
INE053F07BA5	8.55%IRFC 21 Feb 2029	Other credit granting	8.00	8,907,344.00	890734400.00%	[ICRA]AAA

INE535H08553	11.40 % FULLERTON INDIA CREDIT CO LTD	Other credit granting	8.00	8,661,864.00	866186400.00%	[ICRA]AA+
INE733E07KL3	7.32% NTPC 17 Jul 2029	Electric power generation by coal based thermal power plants	8.00	8,370,320.00	837032000.00%	[ICRA]AAA
INE002A08534	9.05% Reliance Industries 17 Oct 2028	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)	7.00	7,952,133.00	795213300.00%	[ICRA]AAA
INE752E07OC4	7.36% PGC 17Oct 2026	Transmission of electric energy	7.00	7,380,317.00	738031700.00%	[ICRA]AAA
INE660A08BY6	8.45 % SUNDARAM FINANCE 21.02.2028	Financial leasing	7.00	7,288,638.00	728863800.00%	[ICRA]AAA
INE053F09HQ4	9.47% IRFC 10 May 2031	Other credit granting	6.00	7,285,026.00	728502600.00%	[ICRA]AAA
INE261F08AZ1	8.54%NABARD 30 Jan 2034.	Other monetary intermediation services n.e.c.	6.00	6,811,074.00	681107400.00%	CRISIL AAA
INE001A07MS4	9.24% HDFC Ltd 24 June 2024	Activities of specialized institutions granting credit for house purchases that also take deposits	6.00	6,644,868.00	664486800.00%	[ICRA]AAA
INE238A08351	8.85 % AXIS BANK 05.12.2024	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	6.00	6,635,208.00	663520800.00%	[ICRA]AAA
INE001A07NP8	8.43% HDFC Ltd 4 Mar 2025	Activities of specialized institutions granting credit for house purchases that also take deposits	12.00	6,557,244.00	655724400.00%	[ICRA]AAA
INE115A07DS1	9.00% LIC Housing 9 Apr 2023	Activities of specialized institutions granting credit for house purchases that also take deposits	6.00	6,472,638.00	647263800.00%	CRISIL AAA
INE261F08BP0	7.83% NABARD 17 Oct 2034	Other monetary intermediation services n.e.c.	6.00	6,463,896.00	646389600.00%	CRISIL AAA
INE020B08740	9.35 % REC 15.06.2022	Other credit granting	6.00	6,417,474.00	641747400.00%	CRISIL AAA
INE053F07BT5	7.54% IRFC 29 Jul 2034	Other credit granting	6.00	6,389,064.00	638906400.00%	[ICRA]AAA

INE002A08542	8.95% Reliance Industries 9 Nov 2028	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)	5.00	5,659,495.00	565949500.00%	[ICRA]AAA
INE514E08DG0	9.50% EXIM 3 Dec 2023	Other monetary intermediation services n.e.c.	5.00	5,637,625.00	563762500.00%	[ICRA]AAA
INE053F07BC1	8.35% IRFC 13 Mar 2029	Other credit granting	5.00	5,493,175.00	549317500.00%	[ICRA]AAA
INE261F08AD8	8.20% NABARD 09.03.2028	Other monetary intermediation services n.e.c.	5.00	5,467,785.00	546778500.00%	CRISIL AAA
INE514E08EL8	8.15 % EXIM 05.03.2025	Other monetary intermediation services n.e.c.	5.00	5,464,040.00	546404000.00%	CRISIL AAA
INE134E08CY2	8.70% PFC 14.05.2025	Other credit granting	5.00	5,449,405.00	544940500.00%	[ICRA]AAA
INE115A07DT9	8.89% LIC Housing 25 Apr 2023	Activities of specialized institutions granting credit for house purchases that also take deposits	5.00	5,408,280.00	540828000.00%	CRISIL AAA
INE261F08AI7	8.60% NABARD 31 Jan 2022	Other monetary intermediation services n.e.c.	5.00	5,286,315.00	528631500.00%	CRISIL AAA
INE537P07430	9.25 % INDIA INFRADEBT 19.06.2023	Other monetary intermediation services n.e.c.	5.00	5,260,515.00	526051500.00%	[ICRA]AAA
INE906B07FT4	7.27 % NHAI 06.06.2022	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	5.00	5,240,285.00	524028500.00%	[ICRA]AAA
INE020B08AQ9	7.70% REC 12.12.2027	Other credit granting	5.00	5,230,260.00	523026000.00%	[ICRA]AAA
INE660A08BX8	8.45% SUNDARAM FINANCE 19.01.2028	Financial leasing	5.00	5,204,470.00	520447000.00%	[ICRA]AAA
INE134E08JD1	7.10 % PFC 08.08.2022	Other credit granting	5.00	5,186,735.00	518673500.00%	[ICRA]AAA

INE906B07ID2	6.98% NHAJ 29 June 2035	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	5.00	5,025,600.00	502560000.00%	[ICRA]AAA
INE121A08OE4	8.80% Chola Investment & Finance 28 Jun 27	Other financial service activities, except insurance and pension funding activities, n.e.c.	5.00	5,009,845.00	500984500.00%	[ICRA]AA+
INE848E07484	8.78% NHPC 11 Feb 2028	Electric power generation by hydroelectric power plants	40.00	4,507,448.00	450744800.00%	[ICRA]AAA
INE031A08699	8.41% HUDCO GOI 15 Mar 2029	Activities of specialized institutions granting credit for house purchases that also take deposits	4.00	4,466,224.00	446622400.00%	[ICRA]AAA
INE115A07OB4	8.70% LIC HOUSING FINANCE LTD 23 Mar 2029	Activities of specialized institutions granting credit for house purchases that also take deposits	4.00	4,354,860.00	435486000.00%	CRISIL AAA
INE053F07AB5	7.27% IRFC 15.06.2027	Other credit granting	4.00	4,194,400.00	419440000.00%	[ICRA]AAA
INE206D08188	9.18% NPCIL 23.01.2026	Electric power generation and transmission by nuclear power plants	2.00	2,290,676.00	229067600.00%	CRISIL AAA
INE001A07FG3	8.96% HDFC Ltd 8 Apr 2025	Activities of specialized institutions granting credit for house purchases that also take deposits	2.00	2,230,736.00	223073600.00%	[ICRA]AAA
INE261F08AV0	8.22% Nabard 13 Dec 2028	Other monetary intermediation services n.e.c.	2.00	2,203,718.00	220371800.00%	CRISIL AAA
INE733E07KA6	8.05% NTPC 5 May 2026	Electric power generation by coal based thermal power plants	2.00	2,183,380.00	218338000.00%	[ICRA]AAA
INE733E07JB6	8.84% NTPC 4 Oct 2022	Electric power generation by coal based thermal power plants	2.00	2,165,482.00	216548200.00%	[ICRA]AAA
INE752E07KY6	7.93% POWER GRID CORP MD 20.05.2027	Transmission of electric energy	2.00	2,155,180.00	215518000.00%	[ICRA]AAA

INE906B07HG7	7.49% NHAI 1 Aug 2029	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	2.00	2,091,016.00	209101600.00%	CRISIL AAA
INE134E08JP5	7.85% PFC 03.04.2028	Other credit granting	2.00	2,068,948.00	206894800.00%	[ICRA]AAA
INE296A08847	8.15% Bajaj Finance Ltd MD 22/06/2027	Other financial service activities, except insurance and pension funding activities, n.e.c.	2.00	2,065,398.00	206539800.00%	CRISIL AAA
INE774D08MK5	8%Mahindra Financial Sevices LTD NCD MD 24/07/2027	Other financial service activities, except insurance and pension funding activities, n.e.c.	1,300.00	1,296,187.10	129618710.00%	IND AAA
INE202E07062	9.02% IREDA 24 Sep 2025	Other credit granting	1.00	1,117,431.00	111743100.00%	CARE AAA (CE)
INE134E08DB8	8.85% PFC 15.06.2030	Other credit granting	1.00	1,103,069.00	110306900.00%	[ICRA]AAA
INE752E07KX8	7.93% PGC 20.05.2026	Transmission of electric energy	1.00	1,077,730.00	107773000.00%	[ICRA]AAA
INE752E07KZ3	7.93% POWER GRID CORPORATION MD 20.05.2028	Transmission of electric energy	1.00	1,072,365.00	107236500.00%	[ICRA]AAA
INE514E08AG6	9.38% EXIM 29 Sep 2021	Other monetary intermediation services n.e.c.	1.00	1,052,208.00	105220800.00%	[ICRA]AAA
INE535H08660	9.30% Fullerton India Credit 25 Apr 2023	Other credit granting	1.00	1,044,473.00	104447300.00%	IND AA+
INE296A07RA7	7.90% Bajaj Finance 10-Jan-2030	Other financial service activities, except insurance and pension funding activities, n.e.c.	1.00	1,039,078.00	103907800.00%	CRISIL AAA
INE121A08OA2	9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	Other financial service activities, except insurance and pension funding activities, n.e.c.	1.00	1,013,493.00	101349300.00%	[ICRA]AA+
INE572E09197	9.10% PNBHFL MD 21/12/2022	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	968,090.00	96809000.00%	CRISIL AA
INE774D08MA6	9% Mahindra Financial Sevices LTD NCD (series B) MD 06/06/26	Other financial service activities, except insurance and pension funding activities, n.e.c.	600.00	625,657.20	62565720.00%	CARE AAA
INE148I07GK5	Indiabull Housing Finance (series VI A) NCD 8.85% 26/09/2026	Activities of specialized institutions granting credit for house purchases that also take deposits	1,000.00	559,145.00	55914500.00%	CARE AA

	Subtotal A			375,990,453.30	37599045330.00%

	Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills			Nil	-	
	- Money Market Mutual Funds			17,987,450	1798744963.00%	
	- Certificate of Deposits / Commercial Papers			Nil	-	
	- Application Pending Allotment			Nil	-	
	- Bank Fixed Deposits (< 1 Year)			Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets			1,184,650	118464951.00%	
	- Other Current Assets (Accrued Interest)			15,703,220	1570322013.00%	
	Net Current assets			(1,368,414)	-136841373.00%	
	Sub Total B			33,506,906	3350690554.00%	
	GRAND TOTAL (sub total A + sub total B)			409,497,359	100.00%	

Average Maturity of Portfolio (in yrs)	7.02
Modified Duration (in yrs)	4.86
Yield to Maturity (%) (annualised)(at market price	6.57%
NAV as at 31st Jul 2020	14.0655
NAV as at 31st August 2020	13.9863
Total investment in Infrastructure	Rs 5.85 Cr
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

375,990,453.30

CREDIT RATING EXPOSURE				
Securities			Market Value	% of Portfolio
Central Govt. Securities				
State Development Loans				
AAA / Equivalent			-	0.00%
A1+ (For Commercial Paper)			-	
AA+ / Equivalent			-	0.00%
AA / Equivalent			-	0.00%
AA- / Equivalent			-	
A+ / Equivalent			-	
A / Equivalent			-	
A- / Equivalent			-	
BBB+ / Equivalent			-	
BBB / Equivalent			-	