

**NAME OF PENSION FUND
SCHEME NAME
MONTH**

**ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
C-TIER I
Sep-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 cor	25.00	27349925	6.43%	CRISIL AAA
INE06807H45	7.70% NHAI 13 Sep 2029	Construction and maintenance	21.00	22106490	5.20%	CRISIL AAA
INE031A08707	8.37% HUDCO GOI 23 Mar 2029	Activities of specialized instituti	20.00	22070040	5.19%	ICRA/AAA
INE001A075B7	8.05% HDFC Ltd 22 Oct 2029	Activities of specialized instituti	13.00	13820599	3.25%	ICRA/AAA
INE115A07LUD	7.86% LIC Housing Finance MD 17/05/2027	Activities of specialized instituti	11.00	11581339	2.72%	CRISIL AAA
INE787H07057	9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	Other monetary intermediation	10.00	11454960	2.69%	CRISIL AAA
INE752E07M3	9.25% PGC DEC 26	Transmission of electric energy	8.00	11434190	2.69%	ICRA/AAA
INE134E08H1	8.67% PFC 19 Nov 2028	Other credit granting	9.00	9858060	2.32%	ICRA/AAA
INE235P07894	9.30% L&T INFRA DEBT FUND 5 July 2024	Other financial service activities	9.00	9508743	2.24%	ICRA/AAA
INE062A08231	6.80% SBI BasellII Tier II 21 Aug 2035 Call 21 Aug 2030	Monetary intermediation of cor	9.00	9042480	2.13%	CRISIL AAA
INE053F078A5	8.55% IRFC 21 Feb 2029	Other credit granting	8.00	8886248	2.09%	ICRA/AAA
INE535H08553	11.40 % FULLERTON INDIA CREDIT CO LTD	Other credit granting	8.00	8645024	2.03%	ICRA/AAA
INE733E07K13	7.32% NTPC 17 Jul 2029	Electric power generation by co	8.00	8329264	1.96%	ICRA/AAA
INE002A08534	9.05% Reliance Industries 17 Oct 2028	Manufacture of other petroleum	7.00	7950859	1.87%	ICRA/AAA
INE660A08B16	8.45 % SUNDARAM FINANCE 21.02.2028	Financial leasing	7.00	7350000	1.73%	ICRA/AAA
INE752E07C04	7.86% PGC 17Oct 2026	Transmission of electric energy	7.00	7234656	1.73%	ICRA/AAA
INE053F09H04	9.47% IRFC 10 May 2031	Other credit granting	6.00	7253852	1.71%	ICRA/AAA
INE261F08A21	8.54%NABARD 30 Jan 2034	Other monetary intermediation	6.00	6847590	1.61%	CRISIL AAA
INE238A08351	8.85 % AXIS BANK 05.12.2024	Monetary intermediation of cor	6.00	6597354	1.55%	ICRA/AAA
INE001A07M54	9.24% HDFC Ltd 24 June 2024	Activities of specialized instituti	6.00	6591984	1.55%	ICRA/AAA
INE261F08B90	7.83% NABARD 17 Oct 2034	Other monetary intermediation	6.00	6502386	1.53%	CRISIL AAA
INE001A07N18	8.43% HDFC Ltd 4 Mar 2025	Activities of specialized instituti	12.00	6457476	1.52%	ICRA/AAA
INE115A07D51	9.00% LIC Housing 9 Apr 2023	Activities of specialized instituti	6.00	6435216	1.51%	CRISIL AAA
INE020808740	9.35 % REC 15.06.2022	Other credit granting	6.00	6424812	1.51%	CRISIL AAA
INE053F07815	7.54% IRFC 29 Jul 2024	Other credit granting	6.00	6398484	1.51%	ICRA/AAA
INE206D08162	9.18% Nuclear Power Corporation of India Limited 23-Jan-2029	Electric power generation and t	5.00	5786190	1.36%	CRISIL AAA
INE002A08542	8.95% Reliance Industries 9 Nov 2028	Manufacture of other petroleum	5.00	5658630	1.33%	ICRA/AAA
INE514E08D00	9.50% EXIM 3 Dec 2023	Other monetary intermediation	5.00	5618650	1.32%	ICRA/AAA
INE053F078C1	8.35% IRFC 13 Mar 2029	Other credit granting	5.00	5493930	1.29%	ICRA/AAA
INE261F08A08	8.20% NABARD 09.03.2028	Other monetary intermediation	5.00	5451740	1.28%	CRISIL AAA
INE134E08C12	8.70% PFC 14.05.2025	Other credit granting	5.00	5444285	1.28%	ICRA/AAA
INE514E08E18	8.15 % EXIM 05.03.2025	Other monetary intermediation	5.00	5428340	1.28%	CRISIL AAA
INE115A07D19	8.80% LIC Housing 25 Apr 2023	Activities of specialized instituti	5.00	5376595	1.26%	CRISIL AAA
INE537P07430	9.25 % INDIA INFRADEBT 19.06.2023	Other monetary intermediation	5.00	5271525	1.24%	ICRA/AAA
INE261F08A17	8.60% NABARD 31 Jan 2022	Other monetary intermediation	5.00	5260230	1.24%	CRISIL AAA
INE660A08B8X	8.45% SUNDARAM FINANCE 19.01.2028	Financial leasing	5.00	5248085	1.23%	ICRA/AAA
INE906807F14	7.27 % NHAI 06.06.2022	Construction and maintenance	5.00	524175	1.23%	ICRA/AAA
INE020808A09	7.70% REC 12.12.2027	Other credit granting	5.00	5191895	1.22%	ICRA/AAA
INE134E08D11	7.10 % PFC 08.08.2022	Other credit granting	5.00	5189270	1.22%	ICRA/AAA
INE906807D12	6.98% NHAI 29 June 2035	Construction and maintenance	5.00	4984235	1.17%	ICRA/AAA
INE121A08084	8.80% Chola Investment & Finance 28 Jun 27	Other financial service activities	5.00	4967025	1.17%	ICRA/AAA
INE206D08204	9.18% Nuclear Power Corporation of India Limited 23-Jan-2028	Electric power generation and t	4.00	4572724	1.08%	CRISIL AAA
INE848E07484	8.78% NHPC 11 Feb 2028	Electric power generation by	40.00	4461524	1.05%	ICRA/AAA
INE031A08699	8.41% HUDCO GOI 15 Mar 2029	Activities of specialized instituti	4.00	4423236	1.04%	ICRA/AAA
INE115A07084	8.70% LIC HOUSING FINANCE LTD 23 Mar 2029	Activities of specialized instituti	4.00	4360152	1.03%	CRISIL AAA
INE053F078B5	7.27% IRFC 15.06.2027	Other credit granting	4.00	4148704	0.98%	ICRA/AAA
INE206D08188	9.18% NPCIL 23.01.2026	Electric power generation and t	2.00	2257676	0.53%	CRISIL AAA
INE261F08A10	8.22% Nabard 13 Dec 2028	Other monetary intermediation	2.00	2197056	0.52%	CRISIL AAA
INE001A07F63	8.96% HDFC Ltd 8 Apr 2025	Activities of specialized instituti	2.00	2195776	0.52%	ICRA/AAA
INE733E07B16	8.94% NTPC 4 Oct 2022	Electric power generation by co	2.00	2163152	0.51%	ICRA/AAA
INE733E07K6A	8.05% NTPC 5 May 2026	Electric power generation by co	2.00	2148010	0.51%	ICRA/AAA
INE752E07K16	7.93% POWER GRID CORP MD 20.05.2027	Transmission of electric energy	2.00	2145772	0.50%	ICRA/AAA
INE134E08J15	7.85% PFC 03.04.2028	Other credit granting	2.00	2085514	0.49%	ICRA/AAA
INE906807G17	7.49% NHAI 1 Aug 2029	Construction and maintenance	2.00	2076790	0.49%	CRISIL AAA
INE296A08847	8.15% Bajaj Finance Ltd MD 22/06/2027	Other financial service activities	2.00	2073998	0.49%	CRISIL AAA
INE774D08M15	8%Mahindra Financial Services LTD NCD MD 24/07/2027	Other financial service activities	1,300.00	1298178.7	0.31%	IND AAA
INE202E07062	9.02% IREDA 24 Sep 2025	Other credit granting	1.00	1111883	0.26%	CARE AAA (CE)
INE134E08D98	8.85% PFC 15.06.2030	Other credit granting	1.00	1108154	0.26%	ICRA/AAA
INE752E07K23	7.83% POWER GRID CORPORATION MD 20.05.2028	Transmission of electric energy	1.00	1074751	0.25%	ICRA/AAA
INE752E07K18	7.83% PGC 20.05.2026	Transmission of electric energy	1.00	1070899	0.25%	ICRA/AAA
INE514E08A66	9.38% EXIM 29 Sep 2021	Other monetary intermediation	1.00	1049029	0.25%	ICRA/AAA
INE535H08660	9.30% Fullerton India Credit 25 Apr 2023	Other credit granting	1.00	1043712	0.25%	IND AA+
INE296A078A7	7.90% Bajaj Finance 10-Jan-2030	Other financial service activities	1.00	1040920	0.24%	CRISIL AAA
INE121A080A2	9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	Other financial service activities	1.00	1019039	0.24%	ICRA/AAA
INE572E09197	9.10% PNBHFL MD 21/12/2022	Activities of specialized instituti	1.00	974484	0.23%	CRISIL AA
INE774D08M16	9% Mahindra Financial Services LTD NCD (series B) MD 06/06/26	Other financial service activities	600.00	626106.6	0.15%	CARE AAA
INE148D07G15	Indiabull Housing Finance (series VI A) NCD 8.85% 26/09/2026	Activities of specialized instituti	1,000.00	965513	0.13%	CARE AA
	Subtotal A			39,51,33,884.30	92.94%	

Money Market Instruments:-	Market Value	% of Portfolio	Ratings
- Treasury Bills	Nil	-	-
- Money Market Mutual Funds	1,45,74,107	3.43%	-
- Certificate of Deposits / Commercial Papers	Nil	-	-
- Application Pending Allotment	Nil	-	-
- Bank Fixed Deposits (< 1 Year)	Nil	-	-
- Cash/ Cash Equivalent & Net Current Assets	7,21,515	0.17%	-
- Other Current Assets (Accrued Interest)	1,54,14,615	3.63%	-
Net Current assets	(6,97,394)	-0.16%	-
Sub Total B	3,00,12,843	7.06%	-
GRAND TOTAL (sub total A + sub total B)	42,51,46,727	100.00%	

Average Maturity of Portfolio (in yrs)	6.99
Modified Duration (in yrs)	4.87
Yield to Maturity (%) (annualised)at market price	6.63%
NAV as at 31st August 2020	14.0334
NAV as at 30th Sept 2020	14.0655
Total investment in Infrastructure	30.67
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

CREDIT RATING EXPOSURE	Market Value	% of Portfolio	Ratings
Securities			
Central Govt. Securities			
State Development Loans			
AAA / Equivalent	37,79,19,087	88.89%	
A1+ (For Commercial Paper)			
AA+ / Equivalent	1,56,74,800	3.69%	
AA / Equivalent	15,39,997	0.36%	
AA- / Equivalent	-	-	
A+ / Equivalent	-	-	
A / Equivalent	-	-	
A- / Equivalent	-	-	
BBB+ / Equivalent	-	-	
BBB / Equivalent	-	-	