

NAME OF PENSION FUND
SCHEME NAME
MONTH

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

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio	Ratings
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)	2.00	2,272,038.00	227203800.00%	[ICRA]AAA
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	2.00	2,198,364.00	219836400.00%	CRISIL AAA
INE001A07RT1	8.55% HDFC Ltd 27 Mar 2029	Activities of specialized institutions granting credit for house purchases that also take deposits	2.00	2,184,052.00	218405200.00%	[ICRA]AAA
INE752E07OC4	7.36% PGC 17Oct 2026	Transmission of electric energy	2.00	2,108,662.00	210866200.00%	[ICRA]AAA
INE296A07RA7	7.90% Bajaj Finance 10-Jan-2030	Other financial service activities, except insurance and pension funding activities, n.e.c.	2.00	2,078,156.00	207815600.00%	CRISIL AAA
INE906B07ID2	6.98% NHAI 29 June 2035	Construction and maintenance of motorways, streets, roads, other vehicular and pedestrian ways, highways, bridges, tunnels and subways	2.00	2,010,240.00	201024000.00%	[ICRA]AAA
INE787H07057	9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	Other monetary intermediation services n.e.c.	1.00	1,156,314.00	115631400.00%	CRISIL AAA
INE053F09GR4	8.80% IRFC BOND 03/02/2030	Other credit granting	1.00	1,149,536.00	114953600.00%	[ICRA]AAA
INE514E08EE3	8.83% EXIM 03-NOV-2029	Other monetary intermediation services n.e.c.	1.00	1,144,319.00	114431900.00%	[ICRA]AAA
INE261F08AO5	8.47% NABARD GOI 31 Aug 2033	Other monetary intermediation services n.e.c.	1.00	1,144,015.00	114401500.00%	CRISIL AAA
INE031A08624	8.52% HUDCO GOI 28 Nov 2028	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	1,123,573.00	112357300.00%	[ICRA]AAA
INE261F08AV0	8.22% Nabard 13 Dec 2028	Other monetary intermediation services n.e.c.	1.00	1,101,859.00	110185900.00%	CRISIL AAA
INE261F08AD8	8.20% NABARD 09.03.2028	Other monetary intermediation services n.e.c.	1.00	1,093,557.00	109355700.00%	CRISIL AAA

INE514E08EL8	8.15 % EXIM 05.03.2025	Other monetary intermediation services n.e.c.	1.00	1,092,808.00	109280800.00%	CRISIL AAA
INE733E07KA6	8.05% NTPC 5 May 2026	Electric power generation by coal based thermal power plants	1.00	1,091,690.00	109169000.00%	[ICRA]AAA
INE733E07JB6	8.84% NTPC 4 Oct 2022	Electric power generation by coal based thermal power plants	1.00	1,082,741.00	108274100.00%	[ICRA]AAA
INE115A07DT9	8.89% LIC Housing 25 Apr 2023	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	1,081,656.00	108165600.00%	CRISIL AAA
INE115A07DS1	9.00% LIC Housing 9 Apr 2023	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	1,078,773.00	107877300.00%	CRISIL AAA
INE752E07KX8	7.93% PGC 20.05.2026	Transmission of electric energy	1.00	1,077,730.00	107773000.00%	[ICRA]AAA
INE514E08AV5	9.25 % EXIM 18.04.2022	Other monetary intermediation services n.e.c.	1.00	1,070,041.00	107004100.00%	[ICRA]AAA
INE053F07BT5	7.54% IRFC 29 Jul 2034	Other credit granting	1.00	1,064,844.00	106484400.00%	[ICRA]AAA
INE001A07SB7	8.05% HDFC Ltd 22 Oct 2029	Activities of specialized institutions granting credit for house purchases that also take deposits	1.00	1,064,037.00	106403700.00%	[ICRA]AAA
INE053F09EK4	8.68% IRFC 29 Nov 2021	Other credit granting	1.00	1,053,659.00	105365900.00%	[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	1.00	1,048,057.00	104805700.00%	[ICRA]AAA
INE733E07KL3	7.32% NTPC 17 Jul 2029	Electric power generation by coal based thermal power plants	1.00	1,046,290.00	104629000.00%	[ICRA]AAA
INE020B08AQ9	7.70% REC 12.12.2027	Other credit granting	1.00	1,046,052.00	104605200.00%	[ICRA]AAA
INE535H08660	9.30% Fullerton India Credit 25 Apr 2023	Other credit granting	1.00	1,044,473.00	104447300.00%	IND AA+
INE523E08NH8	9.80% L&T Finance 21 Dec 2022	Other financial service activities, except insurance and pension funding activities, n.e.c.	1.00	1,041,211.00	104121100.00%	[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.	1.00	1,041,128.00	104112800.00%	[ICRA]AAA
INE134E08JP5	7.85% PFC 03.04.2028	Other credit granting	1.00	1,034,474.00	103447400.00%	[ICRA]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+
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	1.00	999,935.00	99993500.00%	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.	900.00	897,360.30	89736030.00%	IND AAA

INE148107GK5	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	400.00	223,658.00	22365800.00%	CARE AA
	Subtotal A			41,958,795.30	4195879530.00%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		4,602,742	460274176.00%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		362,913	36291258.00%	
	- Other Current Assets (Accrued Interest)		1,606,162	160616190.00%	
	Net Current assets		(316,930)	-31692987.00%	
	Sub Total B		6,254,886	625488637.00%	
	GRAND TOTAL (sub total A + sub total B)		48,213,682	100.00%	

Average Maturity of Portfolio (in yrs)	7.11
Modified Duration (in yrs)	4.91
Yield to Maturity (%) (annualised)(at market price)	6.64%
NAV as at 31st Jul 2020	13.5357
NAV as at 31st August 2020	13.4540
Total investment in Infrastructure	Rs 0.55 Cr
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

41,958,795.30

CREDIT RATING EXPOSURE			Market Value	% of Portfolio	Ratings
Securities					
	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		-		