

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
C-TIER II
Sep-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	2	2271674	4.59%	[ICRA]AAA
INE062A08165	8.90% SBI Tier II 2 Nov 2028 Call 2 Nov 2023	Monetary intermediation of cor	2	2187994	4.42%	CRISIL AAA
INE001A07RT1	8.55% HDFC Ltd 27 Mar 2029	Activities of specialized instituti	2	2181390	4.40%	[ICRA]AAA
INE752E07OC4	7.36% PGC 17Oct 2026	Transmission of electric energy	2	2095616	4.23%	[ICRA]AAA
INE296A07RA7	7.90% Bajaj Finance 10-Jan-2030	Other financial service activities	2	2081840	4.20%	CRISIL AAA
INE906B07ID2	6.98% NHAI 29 June 2035	Construction and maintenance	2	1993694	4.02%	[ICRA]AAA
INE206D08162	9.18% Nuclear Power Corporation of India Limited 23-Jan-2029	Electric power generation and t	1	1157238	2.34%	CRISIL AAA
INE261F08AO5	8.47% NABARD GOI 31 Aug 2033	Other monetary intermediation	1	1147865	2.32%	CRISIL AAA
INE053F09GR4	8.80% IRFC BOND 03/02/2030	Other credit granting	1	1146493	2.31%	[ICRA]AAA
INE787H07057	9.41% India Infrastructure Finance Co Ltd 27 Jul 2037	Other monetary intermediation	1	1145496	2.31%	CRISIL AAA
INES14E08EE3	8.83% EXIM 03-NOV-2029	Other monetary intermediation	1	1138460	2.30%	[ICRA]AAA
INE031A08624	8.52% HUDCO GOI 28 Nov 2028	Activities of specialized instituti	1	1111676	2.24%	[ICRA]AAA
INE261F08AV0	8.22% Nabard 13 Dec 2028	Other monetary intermediation	1	1098528	2.22%	CRISIL AAA
INE134E08JR1	8.67%PFC 19-Nov-2028	Other credit granting	1	1095340	2.21%	[ICRA]AAA
INE261F08AD8	8.20% NABARD 09.03.2028	Other monetary intermediation	1	1090348	0	CRISIL AAA
INES14E08EL8	8.15 % EXIM 05.03.2025	Other monetary intermediation	1	1085668	2.19%	CRISIL AAA
INE733E07JB6	8.84% NTPC 4 Oct 2022	Electric power generation by co	1	1081576	2.18%	[ICRA]AAA
INE115A07DT9	8.89% LIC Housing 25 Apr 2023	Activities of specialized instituti	1	1075279	2.17%	CRISIL AAA
INE733E07KA6	8.05% NTPC 5 May 2026	Electric power generation by co	1	1074005	2.17%	[ICRA]AAA
INE115A07DS1	9.00% LIC Housing 9 Apr 2023	Activities of specialized instituti	1	1072536	2.17%	CRISIL AAA
INE752E07KX8	7.93% PGC 20.05.2026	Transmission of electric energy	1	1070899	2.16%	[ICRA]AAA
INES14E08AV5	9.25 % EXIM 18.04.2022	Other monetary intermediation	1	1067037	2.15%	[ICRA]AAA
INE053F07BT5	7.54% IRFC 29 Jul 2034	Other credit granting	1	1066414	2.15%	[ICRA]AAA
INE001A075B7	8.05% HDFC Ltd 22 Oct 2029	Activities of specialized instituti	1	1063123	0	[ICRA]AAA
INE235P07894	9.30% L&T INFRA DEBT FUND 5 July 2024	Other financial service activities	1	1056527	2.13%	[ICRA]AAA
INE053F09EK4	8.68% IRFC 29 Nov 2021	Other credit granting	1	1050258	2.12%	[ICRA]AAA
INES23E08NH8	9.80% L&T Finance 21 Dec 2022	Other financial service activities	1	1049219	2.12%	[ICRA]AAA
INE906B07FT4	7.27 % NHAI 06.06.2022	Construction and maintenance	1	1044835	2.11%	[ICRA]AAA
INES35H08660	9.30% Fullerton India Credit 25 Apr 2023	Other credit granting	1	1043712	2.11%	IND AA+
INE134E08JP5	7.85% PFC 03.04.2028	Other credit granting	1	1042757	2.11%	[ICRA]AAA
INE733E07KL3	7.32% NTPC 17 Jul 2029	Electric power generation by co	1	1041158	2.10%	[ICRA]AAA
INE020B08AQ9	7.70% REC 12.12.2027	Other credit granting	1	1038379	2.10%	[ICRA]AAA
INE121A08OA2	9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	Other financial service activities	1	1019039	2.06%	[ICRA]AA+
INE062A08231	6.80% SBI Baselll Tier II 21 Aug 2035 Call 21 Aug 2030	Monetary intermediation of cor	1	1004720	2.03%	CRISIL AAA
INE774D08MK5	8%Mahindra Financial Sevices LTD NCD MD 24/07/2027	Other financial service activities	900	898739.1	1.81%	IND AAA
INE148I07GK5	Indiabull Housing Finance (series VI A) NCD 8.85% 26/09/2026	Activities of specialized instituti	400	226205.2	0.46%	CARE AA
	Subtotal A			4,41,15,737.30	89.06%	

	Market Value	% of Portfolio	Ratings
Money Market Instruments:-			
- Treasury Bills	Nil	-	
- Money Market Mutual Funds	37,29,109	7.53%	
- Certificate of Deposits / Commercial Papers	Nil	-	
- Application Pending Allotment	Nil	-	
- Bank Fixed Deposits (< 1 Year)	Nil	-	
- Cash/ Cash Equivalent & Net Current Assets	2,42,022	0.49%	
- Other Current Assets (Accrued Interest)	18,47,738	3.73%	
Net Current assets	(3,97,525)	-0.80%	
Sub Total B	54,21,343	10.94%	
GRAND TOTAL (sub total A + sub total B)	4,95,37,081	100.00%	

Average Maturity of Portfolio (in yrs)	7.09
Modified Duration (in yrs)	4.88
Yield to Maturity (%) (annualised)at market price	6.68%
NAV as at 31st August 2020	13.5045
NAV as at 30th Sept 2020	13.5357
Total investment in Infrastructure	3.15
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	4,18,26,781	84.44%	
A1+ (For Commercial Paper)	-	-	
AA+ / Equivalent	20,62,751	4.16%	
AA / Equivalent	2,26,205	0.46%	
AA- / Equivalent	-	-	
A+ / Equivalent	-	-	
A / Equivalent	-	-	
A- / Equivalent	-	-	
BBB+ / Equivalent	-	-	
BBB / Equivalent	-	-	