

NAME OF PENSION FUND
SCHEME NAME
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
A-TIER I
Sep-20

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
9.45% SBI 22-March-2099 BASEL III (CALL OPT 22-MA	INE062A08199	Monetary intermediation	1	10,58,725.00	10.9%	AA+
9.15% ICICI 20-March-2099 BASEL III (CALL OPT 20-JU	INE090A08UB4	Monetary intermediation	1	10,32,481.00	10.7%	AA+
Subtotal A				20,91,206.00	21.6%	

Money Market Instruments:-				Market Value	% of Portfolio	Ratings
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				75,35,115	77.84%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent & Net Current Assets				31,020	0.32%	
- Other Current Assets (Accrued Interest)				75,789		
- Other Current Assets				(52,585)	-0.54%	
Sub Total B				75,89,340		
GRAND TOTAL				96,80,546	100.00%	

Average Maturity of Portfolio (in yrs)	3.10
Modified Duration (in yrs)	2.55
Yield to Maturity (%) (annualised)(at market price	0.08
NAV as at 31st August 2020	12.2299
NAV as at 30th Sept 2020	12.1714
Total investment in Infrastructure	-
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			-	0.00%	
A1+ (For Commercial Paper)			-		
AA+ / Equivalent			20,91,206	21.60%	
AA / Equivalent			-	0.00%	
AA- / Equivalent			-		
A+ / Equivalent			-		
A / Equivalent			-		
A- / Equivalent			-		
BBB+ / Equivalent			-		
BBB / Equivalent			-		