

NATIONAL PENSION SYSTEM TRUST
ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
NPS TRUST A/C ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED - SCHEME C TIER I

BALANCE SHEET AT THE PERIOD END 30th Sept 2021

Particulars	Schedule	(In Rs.)	
		30th Sept 2021	30th Sept 2020
Liabilities			
Unit Capital	1	63,14,47,847	30,29,52,400
Reserves and Surplus	2	32,31,95,477	12,21,94,788
Current Liabilities and Provisions	3	7,52,699	6,96,716
Total		95,53,96,023	42,58,43,904
Assets			
Investments	4	92,26,42,346	40,97,08,451
Other Current Assets	5	3,27,53,677	1,61,35,451
Total		95,53,96,023	42,58,43,903
(a) Net assets as per Balance Sheets		95,46,43,324	42,51,47,187
(b) Number of units outstanding		6,31,44,785	3,02,95,240

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REVENUE ACCOUNT AT THE PERIOD END 30th Sept 2021

Particulars	30th Sept 2021	(In Rs.) 30th Sept 2020
Income		
Interest	2,33,44,855	1,39,51,418
Profit on sale/redemption of investments	35,23,186	1,70,275
Unrealised gain on appreciation in investments	28,42,500	82,80,656
Total Income (A)	2,97,10,540	2,24,02,349
Expenses and losses		
Loss on sale/redemption of investments	2,44,606	-
Management fees (including service tax)	40,523	22,296
NPS Trust Fees	17,171	9,447
Custodian fees	10,917	6,197
Depository and settlement charges	2,135	887
CRA fees	3,58,515	1,75,005
Less: Amount recoverable by sale of units on account of	(3,58,515)	(1,75,005)
Other Expenses	-	3,241
Total Expenditure (B)	3,15,351	42,069
Surplus/(Deficit) for the year (A-B)	2,93,95,189	2,23,60,281
Less: Amount transferred to Unrealised appreciation	28,42,500	82,80,656
Less: Amount transferred to General Reserve	2,65,52,689	1,40,79,624
Amount carried forward to Balance Sheet	-	-

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NOTES ANNEXED TO AND FORMING PART OF THE BALANCE SHEET FOR THE PERIOD ENDED 30th Sept 2021

Schedule 1 - Unit Capital	30th Sept 2021	30th Sept 2020
Outstanding at the beginning of the year	37,75,44,129	26,48,40,288
Add: Units issued during the year	31,29,54,667	6,82,98,093
Less: Units redeemed during the year	5,90,50,950	3,01,85,981
Outstanding at the end of the year (₹)	63,14,47,847	30,29,52,400
(Face Value of Rs.10/- each unit, fully paid up)		
Outstanding units at the beginning of the year	3,77,54,413	2,64,84,029
Add: Units issued during the year	3,12,95,467	68,29,809
Less: Units redeemed during the year	59,05,095	30,18,598
Outstanding Units at the end of the year	6,31,44,785	3,02,95,240
Schedule 2 - Reserves and Surplus		
Reserves and Surplus		
Unit Premium Reserve		
Opening Balance	8,51,00,011	3,69,11,193
Add: Premium on Units issued	15,29,39,781	2,57,70,154
Less: Premium on Units redeemed	2,85,23,806	1,02,61,769
Add: Transfer from General Reserve		
Closing Balance	20,95,15,986	5,24,19,577
General Reserve		
Opening Balance	6,69,99,348	3,55,77,781
Add: Transfer from Revenue Account	2,65,52,689	1,40,79,624
Less: Transfer to Unit Premium Reserve		
Closing Balance	9,35,52,037	4,96,57,406
Unrealised Appreciation Account		
Opening Balance	1,72,84,954	1,18,37,148
Add: Adjustment for Previous years unrealised appreciation reserve		
Add/(Less): Transfer from/(to) Revenue Account	28,42,500	82,80,656
Closing Balance	2,01,27,454	2,01,17,805
Total	32,31,95,477	12,21,94,788

Schedule 3 - Current Liabilities and Provisions**Current Liabilities**

Sundry Creditors for expenses	34,364	28,853
Redemption Payable	7,18,335	6,67,863
Total	7,52,699	6,96,716

Schedule 4 - Investments**Investments (Long Term and Short Term)**

Debentures and Bonds Listed/Awaiting Listing	89,42,80,526	39,51,33,885
Others - Mutual Fund Units	2,83,61,821	1,45,74,566
Total	92,26,42,346	40,97,08,451

Schedule 5 - Other Current Assets

Balances with bank in current account	7,68,501	7,21,514
Outstanding and accrued income	3,19,85,176	1,54,13,938
Total	3,27,53,677	1,61,35,451

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio	Rating
INE134E08CY2	8.70% PFC 14.05.2025	Other Credit Granting	8.00	87,41,312	0.92%	[CRA]AAA
INE774D08MA6	9% Mahindra Financial Services LTD NCD (series B) MD 06/06/26	Other Credit Granting	600.00	6,54,777	0.07%	CARE AAA
INE115A07L10	7.86% LIC Housing Finance MD 17/05/2027	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	15.00	1,60,06,605	1.68%	CRISIL AAA
INE752E07KX8	7.93% PGC 20.05.2026	Transmission of Electric Energy	1.00	10,82,646	0.11%	[CRA]AAA
INE752E07KZ3	7.93% POWER GRID CORPORATION MD 20.05.2028	Transmission of Electric Energy	1.00	10,80,072	0.11%	[CRA]AAA
INE774D08MK5	8%Mahindra Financial Services LTD NCD MD 24/07/2027	Other Credit Granting	1,300.00	13,34,779	0.14%	IND AAA
INE9068077F4	7.27 % NHAI 06.06.2022	Construction and Maintenance of Motorways, Streets, Roads, Other Vehicular and Pede	5.00	51,06,795	0.53%	[CRA]AAA
INE752E07KY6	7.93% POWER GRID CORP MD 20.05.2027	Transmission of Electric Energy	2.00	21,73,998	0.23%	[CRA]AAA
INE020808A0Q9	7.70% REC 10.12.2027	Other Credit Granting	5.00	53,36,520	0.56%	[CRA]AAA
INE134E08IP5	7.85% PFC 03.04.2028	Other Credit Granting	5.00	21,48,184	0.23%	[CRA]AAA
INE660A08B8X	8.45% SUNDARAM FINANCE 19.01.2028	Other Credit Granting	5.00	53,33,160	0.56%	[CRA]AAA
INE206D08188	9.18% NPCIL 23.01.2026	Electric Power Generation and Transmission by Nuclear Power Plants	2.00	22,51,648	0.24%	CRISIL AAA
INE020808B7A0	9.35 % REC 15.06.2022	Other Credit Granting	6.00	61,98,282	0.65%	CRISIL AAA
INE535H08S53	11.40 % FULLERTON INDIA CREDIT CO LTD	Other Credit Granting	8.00	84,08,528	0.88%	IND AAA
INE238A08351	8.85 % AXIS BANK 05.12.2024	Monetary Intermediation of Commercial Banks, Saving Banks, Postal Savings Bank and C	56.00	6,12,49,440	6.42%	[CRA]AAA
INE514E08EL8	8.15 % EXIM 05.03.2025	Other Credit Granting	5.00	54,25,155	0.57%	[CRA]AAA
INE660A08B8Y6	8.45 % SUNDARAM FINANCE 21.02.2028	Other Credit Granting	7.00	74,71,282	0.78%	[CRA]AAA
INE134E08D88	8.85% PFC 15.06.2030	Other Credit Granting	1.00	11,19,063	0.12%	[CRA]AAA
INE261F08A0D8	8.20% NABARD 09.03.2028 (GOI Service)	Other Monetary Intermediation Services n.e.c.	5.00	54,93,190	0.58%	CRISIL AAA
INE572E09197	9.10% PNB HOUSING FINANCE LTD 21.12.2022	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	1.00	10,27,229	0.11%	CRISIL AA
INE053F07A85	7.27% IRFC 15.06.2027	Other Credit Granting	11.00	1,15,95,837	1.21%	[CRA]AAA
INE053F07B75	7.54% IRFC 29 Jul 2034	Other Credit Granting	6.00	62,86,518	0.66%	[CRA]AAA
INE031A08699	8.41% HUDCO GOI 15 Mar 2029 (GOI Service)	Other Credit Granting	4.00	44,46,816	0.47%	[CRA]AAA
INE733E07KL3	7.32% NTPC 17 Jul 2029	Electric Power Generation by Coal Based Thermal Power Plants	8.00	83,53,952	0.88%	[CRA]AAA
INE733E07KA6	8.05% NTPC 5 May 2026	Electric Power Generation by Coal Based Thermal Power Plants	2.00	21,71,708	0.23%	[CRA]AAA
INE001A07587	8.05% HDFC Ltd 22 Oct 2029	Activities of specialized institutions granting credit for house purchases that also take d	13.00	1,39,07,322	1.46%	[CRA]AAA
INE906807HC7	7.49% NHAI 1 Aug 2029	Construction and Maintenance of Motorways, Streets, Roads, Other Vehicular and Pede	2.00	20,93,252	0.22%	CRISIL AAA
INE906807HH5	7.70% NHAI 13 Sep 2029	Construction and Maintenance of Motorways, Streets, Roads, Other Vehicular and Pede	21.00	2,22,60,273	2.33%	CRISIL AAA
INE001A07FG3	8.96% HDFC Ltd 8 Apr 2025	Activities of specialized institutions granting credit for house purchases that also take d	2.00	22,04,088	0.23%	[CRA]AAA
INE752E07M13	9.25% PGC, DEC 26	Transmission of Electric Energy	8.00	1,15,01,180	1.20%	[CRA]AAA
INE053F07BC1	8.35% IRFC 13 Mar 2029	Other Credit Granting	5.00	55,12,730	0.58%	[CRA]AAA
INE906807ID2	6.98% NHAI 29 June 2035	Construction and Maintenance of Motorways, Streets, Roads, Other Vehicular and Pede	5.00	49,97,760	0.52%	[CRA]AAA
INE296A07RA7	7.90% Bajaj Finance 10-Jan-2030	Other Credit Granting	1.00	10,53,343	0.11%	CRISIL AAA
INE062A08231	6.80% SBI Baselli Tier II 21 Aug 2035 Call 21 Aug 2030	Monetary Intermediation of Commercial Banks, Saving Banks, Postal Savings Bank and C	9.00	89,34,282	0.94%	CRISIL AAA
INE134E08J1R1	8.67%PFC 19-Nov-2028	Other Credit Granting	9.00	1,01,34,081	1.06%	[CRA]AAA
INE206D08162	9.18% Nuclear Power Corporation of India Limited 23-Jan-2029	Electric Power Generation and Transmission by Nuclear Power Plants	5.00	57,78,580	0.61%	CRISIL AAA
INE206D08204	9.18% Nuclear Power Corporation of India Limited 23-Jan-2028	Electric Power Generation and Transmission by Nuclear Power Plants	9.00	1,03,28,184	1.08%	CRISIL AAA
INE848E07AW7	7.38%NHPC 03.01.2029	Electric Power Generation by Hydroelectric Power Plants	40.00	83,98,416	0.88%	[CRA]AAA
INE752E07OB6	7.55% Power Grid Corporation 21-Sept-2031	Transmission of Electric Energy	17.00	1,81,39,301	1.90%	[CRA]AAA
INE261F08B32	7.69% Nabard 31-Mar-2032	Other Monetary Intermediation Services n.e.c.	1.00	10,56,256	0.11%	CRISIL AAA
INE115A07J58	8.48% LIC Housing 29 Jun 2026	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	1.00	10,92,061	0.11%	CRISIL AAA
INE296A07RO8	6% Bajaj Finance 24-Dec-2025	Other Credit Granting	9.00	90,10,332	0.94%	CRISIL AAA
INE001A075V3	6.83% HDFC 2031 08-Jan-2031	Activities of specialized institutions granting credit for house purchases that also take d	14.00	1,38,28,138	1.46%	[CRA]AAA
INE296A07RNO	6.92% Bajaj Finance 24-Dec-2030	Other Credit Granting	3.00	29,78,856	0.31%	[CRA]AAA
INE115A07OF5	7.99% LIC Housing 12 July 2029 Put Option (12July2021)	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	14.00	1,48,71,892	1.56%	CRISIL AAA
INE206D08477	6.80% Nuclear Power Corporation of India Limited 24-Mar-2031	Electric Power Generation and Transmission by Nuclear Power Plants	25.00	2,52,48,975	2.62%	[CRA]AAA
INE848E07476	8.78% NHPC 11-Sept-2027	Electric Power Generation by Hydroelectric Power Plants	130.00	1,45,40,175	1.54%	[CRA]AAA
INE094A08093	6.63% HPCL(Hindustan Petroleum Corporation Ltd)11.04.2031	Production of Liquid and Gaseous Fuels, Illuminating Oils, Lubricating Oils or Greases or	1.00	9,98,876	0.10%	[CRA]AAA
INE848E07489	8.85% NHPC 11.02.2025	Electric Power Generation by Hydroelectric Power Plants	100.00	1,09,92,490	1.15%	[CRA]AAA
INE090A08UE8	6.45%ICICI Bank (Infrastructure Bond) 15.06.2028	Monetary Intermediation of commercial banks, saving banks, postal savings bank and d	10.00	1,00,04,540	1.05%	[CRA]AAA
INE094A08044	6.80% HPCL(Hindustan Petroleum Corporation Limited) 15.12.20	Production of Liquid and Gaseous Fuels, Illuminating Oils, Lubricating Oils or Greases or	27.00	2,77,83,297	2.91%	[CRA]AAA
INE752E07IX2	9.35% Power grid Corporation of India Ltd 29-Aug-2027	Transmission of Electric Energy	9.00	1,04,31,759	1.09%	[CRA]AAA
INE115A07O58	7.35% LIC Housing Finance Ltd 12-Feb-2025	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	10.00	1,04,63,640	1.10%	CRISIL AAA
INE733E08163	05.45% NTPC 15-Oct-2025	Electric Power Generation by Coal Based Thermal Power Plants	50.00	4,99,26,550	5.23%	[CRA]AAA
INE206D08170	09.18% NUCLEAR POWER CORPORATION OF INDIA LTD 23-Jan-2025	Electric Power Generation and Transmission by Nuclear Power Plants	10.00	1,11,53,850	1.17%	CRISIL AAA
INE134E08C54	08.90% POWER FINANCE CORPORATION 15-03-2025	Other Credit Granting	2.00	21,13,680	0.23%	[CRA]AAA
INE261F08B29	07.27% NABARD 14-Feb-2030	Other Monetary Intermediation Services n.e.c.	2.00	20,61,242	0.22%	CRISIL AAA
INE134E08CP0	08.80% POWER FINANCE CORPORATION 15-Jan-2025	Other Credit Granting	2.00	21,79,728	0.23%	[CRA]AAA
INE018A08BA7	07.70% LARSEN AND TOUBRO LTD 28-April-2025	Other Civil Engineering Projects n.e.c.	50.00	5,33,73,850	5.59%	CRISIL AAA
INE514E08FG5	07.62% EXPORT IMPORT BANK OF INDIA 01-Sept-2026	Other Credit Granting	50.00	5,36,38,100	5.62%	[CRA]AAA
INE001A07PB3	8.44% HOUSING DEVELOPMENT FINANCE CORPORA 01-June-2026	Activities of specialized institutions granting credit for house purchases that also take d	1.00	10,97,280	1.15%	[CRA]AAA
INE020808443	8.75% RURAL ELECTRIFICATION CORPORATION 12-July-2025	Other Credit Granting	31.00	3,39,89,950	3.56%	[CRA]AAA
INE261F08B47	7.41% NABARD(Non GOI) 18-July-2029	Other Monetary Intermediation Services n.e.c.	49.00	5,09,51,817	5.34%	CRISIL AAA
INE115A07D51	9.00% LIC Housing 9 Apr 2023	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	1.00	64,49,638	0.67%	CRISIL AAA
INE535H08B60	9.30% Fullerton India Credit 25 Apr 2023	Other Credit Granting	1.00	10,93,623	0.11%	IND AAA
INE514E08DGO	9.50% EXIM 3 Dec 2023	Other Credit Granting	5.00	54,93,170	0.58%	[CRA]AAA
INE001A07M54	9.24% HDFC Ltd 24 June 2024	Activities of specialized institutions granting credit for house purchases that also take d	6.00	65,77,092	0.69%	[CRA]AAA
INE001A07NP8	8.43% HDFC Ltd 4 Mar 2025	Activities of specialized institutions granting credit for house purchases that also take d	12.00	65,00,820	0.68%	[CRA]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 C	25.00	2,67,22,225	2.80%	CRISIL AAA
INE115A07D79	8.89% LIC Housing 25 Apr 2023	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	5.00	52,90,955	0.55%	CRISIL AAA
INE121A080E4	8.80% Chola Investment & Finance 28 Jun 27	Other Credit Granting	5.00	51,84,455	0.54%	[CRA]AAA
INE002A08542	8.95% Reliance Industries 9 Nov 2028	Manufacture of Other Petroleum n.e.c.	5.00	56,57,545	0.59%	[CRA]AAA
INE002A08534	9.05% Reliance Industries 17 Oct 2028	Manufacture of Other Petroleum n.e.c.	9.00	1,02,26,097	1.07%	[CRA]AAA
INE121A080A2	9.08% Cholamandalam Investment & Finance co. Ltd 23.11.2023	Other Credit Granting	1.00	10,40,159	0.11%	[CRA]AAA
INE235P07894	9.30% L&T INFRA DEBT FUND 5 July 2024	Other Credit Granting	9.00	95,51,205	1.00%	[CRA]AAA
INE261F08A21	8.54%NABARD 30 Jan 2034.	Other Monetary Intermediation Services n.e.c.	6.00	67,69,428	0.71%	CRISIL AAA
INE053F07BA5	8.55%IRFC 21 Feb 2029	Other Credit Granting	8.00	89,06,920	0.93%	CRISIL AAA
INE537P07430	9.25 % INDIA INFRADEBT 19.06.2023	Other Credit Granting	8.00	52,58,990	0.55%	[CRA]AAA
INE134E08ID1	7.10 % PFC 08.08.2022	Other Credit Granting	5.00	51,06,855	0.53%	[CRA]AAA
INE848E07484	8.78% NHPC 11 Feb 2028	Electric Power Generation by Hydroelectric Power Plants	40.00	45,31,460	0.47%	[CRA]AAA
INE115A07OB4	8.70% LIC HOUSING FINANCE LTD 23 Mar 2029	Activities of Specialized Institutions Granting Credit for House Purchases that also Take	4.00	44,02,028	0.46%	CRISIL AAA
INE031A08707	8.37% HUDCO GOI 23 Mar 2029 (GOI Service)	Other Credit Granting	20.00	2,21,93,160	2.32%	[CRA]AAA
INE202E07062	9.02% IREDA 24 Sep 2025	Other Credit Granting	1.00	10,98,637	0.12%	CARE AAA(CE)
INE752E07OC4	7.36% PGC 17Oct 2026	Transmission of Electric Energy	7.00	74,56,050	0.78%	[CRA]AAA
INE261F08A17	8.60% NABARD 31 Jan 2022	Other Monetary Intermediation Services n.e.c.	5.00	50,77,395	0.53%	CRISIL AAA
INE733E07JB6	8.84% NTPC 4 Oct 2022	Electric Power Generation by Coal Based Thermal Power Plants	2.00	20,88,938	0.22%	[CRA]AAA
INE261F08AV0	8.22% Nabard 13 Dec 2028 (GOI Service)	Other Monetary Intermediation Services n.e.c.	2.00	22,17,968	0.23%	CRISIL AAA
Subtotal A				89,42,80,525	93.68%	

Money / Market Instruments:-	Market Value	% of Portfolio	Rating
- Treasury Bills	Nil		
- Money Market Mutual Funds	2,83,61,821	2.97%	
- Certificate of Deposits / Commercial Papers	Nil		
- Application Pending Allotment	Nil		
- Bank Fixed Deposits (< 1 Year)	Nil		
- Cash/ Cash Equivalents & Net Current Assets	7,68,506	0.08%	
- Other Current Assets (Accrued Interest)	3,19,85,853	3.35%	
Net Current assets	(7,53,384)	-0.08%	
Sub Total B	6,03,62,795	6.32%	
GRAND TOTAL (sub total A + sub total B)	95,46,43,320	100.00%	

Average Maturity of Portfolio (In yrs)	5.33
Modified Duration (In yrs)	4.04
Yield to Maturity (%) (annualised)(at market price)	6.02%
Net Asset Value	15,1183
Net asset value last month	15,0021
Total investment in infrastructure	67,93,08,319
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

CREDIT RATING EXPOSURE	Market Value	% of Portfolio	Rating
Securities			
Central Govt. Securities			
State Development Loans			
AAA / Equivalent	87,75,84,531	91.93%	
A1+ (For Commercial Paper)			
AA+ / Equivalent	1,56,68,765	1.64%	
AA / Equivalent	10,27,229	0.11%	
AA- / Equivalent	-		
A+ / Equivalent	-		