

NATIONAL PENSION SYSTEM TRUST
ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED
NPS TRUST A/C ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED - SCHEME G 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	93,51,78,880	45,43,01,172
Reserves and Surplus	2	42,74,88,765	17,22,14,780
Current Liabilities and Provisions	3	13,42,591	14,91,346
Total		1,36,40,10,237	62,80,07,298
Assets			
Investments	4	1,31,02,86,020	61,48,89,082
Other Current Assets	5	5,37,24,217	1,31,18,215
Total		1,36,40,10,237	62,80,07,298
(a) Net assets as per Balance Sheets		1,36,26,67,646	62,65,15,952
(b) Number of units outstanding		9,35,17,888	4,54,30,117

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REVENUE ACCOUNT AT THE PERIOD END 30th Sept 2021

Particulars	30th Sept 2021	(In Rs.) 30th Sept 2020
Income		
Interest	3,33,94,383	1,86,41,986
Profit on sale/redemption of investments	44,40,773	1,88,687
Unrealised gain on appreciation in investments	12,74,950	83,65,017
Total Income (A)	3,91,10,106	2,71,95,690
Expenses and losses		
Loss on sale/redemption of investments	1,18,724	-
Management fees (including service tax)	60,650	32,896
NPS Trust Fees	25,699	13,939
Custodian fees	16,820	9,066
Depository and settlement charges	11,756	2,291
CRA fees	5,18,482	4,34,177
Less: Amount recoverable by sale of units on account of	(5,18,482)	(4,34,177)
Other Expenses	-	3,807
Total Expenditure (B)	2,33,650	61,999
Surplus/(Deficit) for the year (A-B)	3,88,76,456	2,71,33,691
Less: Amount transferred to Unrealised appreciation	12,74,950	83,65,017
Less: Amount transferred to General Reserve	3,76,01,506	1,87,68,674
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	60,92,90,743	37,03,69,429
Add: Units issued during the year	42,90,49,660	11,20,63,625
Less: Units redeemed during the year	10,31,61,524	2,81,31,882
Outstanding at the end of the year (₹)	93,51,78,880	45,43,01,172
(Face Value of Rs.10/- each unit, fully paid up)		
Outstanding units at the beginning of the year	6,09,29,074	3,70,36,943
Add: Units issued during the year	4,29,04,966	1,12,06,362
Less: Units redeemed during the year	1,03,16,152	28,13,188
Outstanding Units at the end of the year	9,35,17,888	4,54,30,117
Schedule 2 - Reserves and Surplus		
Reserves and Surplus		
Unit Premium Reserve		
Opening Balance	14,09,69,365	4,68,59,437
Add: Premium on Units issued	18,51,10,284	4,07,42,141
Less: Premium on Units redeemed	4,42,83,066	97,92,548
Add: Transfer from General Reserve	-	-
Closing Balance	28,17,96,583	7,78,09,030
General Reserve		
Opening Balance	8,51,78,381	3,89,29,938
Add: Transfer from Revenue Account	3,76,01,506	1,87,68,674
Less: Transfer to Unit Premium Reserve		
Closing Balance	12,27,79,888	5,76,98,613
Unrealised Appreciation Account		
Opening Balance	2,16,37,345	2,83,42,121
Add: Adjustment for Previous years unrealised appreciation reserve		
Add/(Less): Transfer from/(to) Revenue Account	12,74,950	83,65,017
Closing Balance	2,29,12,295	3,67,07,138
Total	42,74,88,765	17,22,14,780

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

Sundry Creditors for expenses	55,495	41,767
Redemption Payable	12,87,096	14,49,579
Total	13,42,591	14,91,346

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

Debentures and Bonds Listed/Awaiting Listing	33,77,349	33,57,882
Central and State Government Securities (including treasury bills)	1,25,63,01,201	59,09,33,857
Others - Mutual Fund Units	5,06,07,470	2,05,97,343
Total	1,31,02,86,020	61,48,89,082

Schedule 5 - Other Current Assets

Balances with bank in current account	3,35,96,599	36,68,425
Outstanding and accrued income	2,01,27,619	94,49,791
Total	5,37,24,217	1,31,18,215

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio	Ratings
INE261F08A15	8.65% Nabard (GOI Service) 8 Jun 2028	Other Monetary Intermediation	3	33,77,349	0.25%	CRISIL AAA
IN0020080050	6.83% GOI 19-JAN-2039	GOI	4,50,000	4,52,72,115	3.32%	-
IN0020200153	05.77% GOI 03-Aug-2030	GOI	1,20,000	1,16,48,412	0.85%	-
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	4,25,400	4,07,31,922	2.99%	-
IN0020160092	6.62% GOI 2051 (28-NOV-2051) 2051.	GOI	3,00,000	2,89,04,730	2.12%	-
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	1,80,000	2,03,49,072	1.49%	-
IN0020020247	6.01% GOVT 25-March-2028	GOI	15,000	14,94,864	0.11%	-
IN0020130012	07.16 GOVT 20-May-2023.	GOI	30,000	31,27,413	0.23%	-
IN0020210020	6.64% GOI 16-june-2035	GOI	9,70,000	9,62,73,276	7.07%	-
IN0020210152	06.67 GOI 15 DEC- 2035	GOI	5,00,000	4,98,99,000	3.66%	-
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	10,500	11,64,911	0.09%	-
IN1920170157	8.00% Karnataka SDL 2028 (17-JAN-2028)	SDL	37,000	39,98,264	0.29%	-
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,56,600	1,69,99,337	1.25%	-
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	55,000	60,33,484	0.44%	-
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	68,000	71,47,466	0.52%	-
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	1,51,000	1,63,56,275	1.20%	-
IN2220180052	8.08% Maharashtra SDL 2028	SDL	90,000	98,09,136	0.72%	-
IN1920180156	8.22 % KARNATAK 30.01.2031	SDL	90,000	98,63,028	0.72%	-
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	55,000	60,68,843	0.45%	-
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	45,000	49,04,568	0.36%	-
IN4520180204	8.38% Telangana SDL 2049	SDL	60,000	69,70,710	0.51%	-
IN2220200017	7.83% MAHARASHTRA SDL 2030 (08-APR-2030) 2030	SDL	1,00,000	1,06,50,950	0.78%	-
IN2220170038	7.18% MAHARASHTRA SDL 28-Jun-2029	SDL	29,000	30,03,820	0.22%	-
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	20,000	21,77,770	0.16%	-
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	1,30,000	1,41,00,645	1.03%	-
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	1,99,700	1,97,82,562	1.45%	-
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	30,000	33,26,019	0.24%	-
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	1,70,900	1,70,47,292	1.25%	-
IN0020160118	6.79% GS 26.12.2029	GOI	11,35,300	11,71,82,714	8.60%	-
IN0020150051	7.73% GS MD 19/12/2034	GOI	1,52,200	1,65,84,717	1.22%	-
IN0020070036	8.26% Government of India 02.08.2027	GOI	6,65,100	7,37,30,060	5.41%	-
IN0020160019	7.61% GSEC 09.05.2030	GOI	10,60,000	11,50,01,520	8.44%	-
IN0020070069	8.28% GOI 21.09.2027	GOI	2,58,000	2,87,15,400	2.11%	-
IN0020030014	6.30% GOI 09.04.2023	GOI	34,400	35,38,470	0.26%	-
IN0020110048	9.15% GOI 14.11.2024	GOI	60,000	66,85,998	0.49%	-
IN0020140060	8.15% GSEC 24.11.2026	GOI	15,000	16,47,965	0.12%	-
IN0020150069	7.59% GOI 20.03.2029	GOI	1,03,000	1,11,18,819	0.82%	-
IN0020060086	8.28% GOI 15.02.2032	GOI	2,56,600	2,89,09,890	2.12%	-
IN0020150028	7.88% GOI 19.03.2030	GOI	5,62,200	6,19,54,552	4.55%	-
IN0020060045	8.33% GS 7.06.2036	GOI	1,87,400	2,14,71,992	1.58%	-
IN0020160068	7.06 % GOI 10.10.2046	GOI	3,64,700	3,70,42,652	2.72%	-
IN0020050012	7.40% GOI 09.09.2035	GOI	1,04,600	1,10,92,799	0.81%	-
IN0020150010	7.68% GS 15.12.2023	GOI	55,000	58,56,400	0.43%	-
IN0020040039	7.50% GOI 10-Aug-2034	GOI	7,61,000	8,13,19,090	5.97%	-
IN0020070044	8.32% GS 02.08.2032	GOI	60,000	67,77,546	0.50%	-
IN0020110063	8.83% GOI 12.12.2041	GOI	59,000	71,35,000	0.52%	-
IN0020150077	7.72% GOI 26.10.2055.	GOI	63,000	69,18,440	0.51%	-
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	2,50,500	2,86,34,680	2.10%	-
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	28,300	30,60,467	0.22%	-
IN0020190040	7.69% GOI 17.06.2043	GOI	1,70,000	1,84,12,530	1.35%	-
IN0020020106	7.95% GOI 28-Aug-2032	GOI	4,07,000	4,49,50,993	3.30%	-
IN0020060078	8.24% GOI 15-Feb-2027	GOI	1,95,000	2,15,70,471	1.58%	-
IN0020170174	7.17% GOI 08-Jan-2028	GOI	55,000	58,14,485	0.43%	-
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	1,20,000	1,25,11,428	0.92%	-
IN1520170169	07.75% GUJRAT SDL 10-JAN-2028	SDL	17,500	18,68,410	0.14%	-
IN1520170243	8.26% Gujarat 14march 2028	SDL	50,000	54,65,805	0.40%	-
IN2020180021	8.32% Kerala SDL 25-April-2030	SDL	1,30,000	1,42,22,026	1.04%	-
	Subtotal A			1,25,96,78,550	92.44%	

Money Market Instruments:-	Market Value	% of Portfolio	Ratings
- Treasury Bills		Nil	-
- Money Market Mutual Funds	5,06,07,469.67	3.71%	
- Certificate of Deposits / Commercial Papers		Nil	-
- Application Pending Allotment		Nil	-
- Bank Fixed Deposits (< 1 Year)		Nil	-
- Cash/ Cash Equivalent & Net Current Assets	12,96,608.16	0.10%	
- Other Current Assets (Accrued Interest)	2,01,27,635.36	1.48%	
Net Current assets	3,09,57,381.33	2.27%	
Sub Total B	10,29,89,095	7.56%	
GRAND TOTAL (sub total A + sub total B)	1,36,26,67,645	100.00%	

Average Maturity of Portfolio (in yrs)	11.51
Modified Duration (in yrs)	7.22
Yield to Maturity (%) (annualised)(at market price)	6.58%
Net Asset Value	14.5712
Net asset value last month	14.4434
Total investment in Infrastructure	33,77,349
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

CREDIT RATING EXPOSURE	Market Value	% of Portfolio	Ratings
Securities			
Central Govt. Securities	1,07,98,75,745	79.25%	
State Development Loans	17,64,25,457	12.95%	
AAA / Equivalent	33,77,349	0.25%	
A1+ (For Commercial Paper)	-	-	