

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 II

BALANCE SHEET AT THE PERIOD END 30th Sept 2021

Particulars	Schedule	(In Rs.)	
		30th Sept 2021	30th Sept 2020
<b>Liabilities</b>			
Unit Capital	1	9,27,01,484	5,64,90,222
Reserves and Surplus	2	3,73,05,830	1,83,81,130
Current Liabilities and Provisions	3	2,52,844	3,13,215
<b>Total</b>		<b>13,02,60,158</b>	<b>7,51,84,567</b>
<b>Assets</b>			
Investments	4	12,74,28,141	7,33,08,196
Other Current Assets	5	28,32,017	18,76,371
<b>Total</b>		<b>13,02,60,158</b>	<b>7,51,84,567</b>
(a) Net assets as per Balance Sheets		13,00,07,314	7,48,71,351
(b) Number of units outstanding		92,70,148	56,49,022

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**ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED**  
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**REVENUE ACCOUNT AT THE PERIOD END 30th Sept 2021**

Particulars	30th Sept 2021	(In Rs.) 30th Sept 2020
<b>Income</b>		
Interest	38,65,427	19,80,202
Profit on sale/redemption of investments	4,67,953	49,288
Unrealised gain on appreciation in investments	68,744	7,58,188
<b>Total Income (A)</b>	<b>44,02,123</b>	<b>27,87,679</b>
<b>Expenses and losses</b>		
Management fees (including service tax)	6,973	3,601
NPS Trust Fees	2,955	1,526
Custodian fees	1,946	948
Depository and settlement charges	963	344
CRA fees	17,817	12,695
Less: Amount recoverable by sale of units on account of	(17,817)	(12,695)
Other Expenses	-	1,003
<b>Total Expenditure (B)</b>	<b>12,836</b>	<b>7,422</b>
<b>Surplus/(Deficit) for the year (A-B)</b>	<b>43,89,287</b>	<b>27,80,257</b>
Less: Amount transferred to Unrealised appreciation	68,744	7,58,188
Less: Amount transferred to General Reserve	43,20,543	20,22,069
<b>Amount carried forward to Balance Sheet</b>	<b>-</b>	<b>-</b>

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

<b>Schedule 1 - Unit Capital</b>	<b>30th Sept 2021</b>	<b>30th Sept 2020</b>
Outstanding at the beginning of the year	8,03,35,662	4,26,56,739
Add: Units issued during the year	5,35,94,149	3,80,33,690
Less: Units redeemed during the year	4,12,28,328	2,42,00,206
<b>Outstanding at the end of the year (₹)</b>	<b>9,27,01,484</b>	<b>5,64,90,222</b>
<b>(Face Value of Rs.10/- each unit, fully paid up)</b>		
Outstanding units at the beginning of the year	80,33,566	42,65,674
Add: Units issued during the year	53,59,415	38,03,369
Less: Units redeemed during the year	41,22,833	24,20,021
<b>Outstanding Units at the end of the year</b>	<b>92,70,148</b>	<b>56,49,022</b>
<b>Schedule 2 - Reserves and Surplus</b>		
<b>Reserves and Surplus</b>		
<b>Unit Premium Reserve</b>		
Opening Balance	1,64,49,799	33,71,956
Add: Premium on Units issued	2,00,73,999	1,18,87,764
Less: Premium on Units redeemed	1,54,12,972	73,18,052
Add: Transfer from General Reserve		
<b>Closing Balance</b>	<b>2,11,10,824</b>	<b>79,41,668</b>
<b>General Reserve</b>		
Opening Balance	1,03,30,680	48,60,924
Add: Transfer from Revenue Account	43,20,543	20,22,069
Less: Transfer to Unit Premium Reserve		
<b>Closing Balance</b>	<b>1,46,51,224</b>	<b>68,82,992</b>
<b>Unrealised Appreciation Account</b>		
Opening Balance	14,75,039	27,98,281
Add: Adjustment for Previous years unrealised appreciation reserve		
Add/(Less): Transfer from/(to) Revenue Account	68,744	7,58,188
<b>Closing Balance</b>	<b>15,43,782</b>	<b>35,56,469</b>
<b>Total</b>	<b>3,73,05,830</b>	<b>1,83,81,130</b>

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

Sundry Creditors for expenses	5,330	4,679
Redemption Payable	2,47,514	3,08,537
<b>Total</b>	<b>2,52,844</b>	<b>3,13,215</b>

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

Central and State Government Securities (including treasury bills)	12,11,53,026	6,77,25,034
Others - Mutual Fund Units	62,75,115	55,83,162
<b>Total</b>	<b>12,74,28,141</b>	<b>7,33,08,196</b>

**Schedule 5 - Other Current Assets**

Balances with bank in current account	9,52,999	8,15,034
Outstanding and accrued income	18,79,018	10,61,337
<b>Total</b>	<b>28,32,017</b>	<b>18,76,371</b>

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio
IN0020210020	6.64% GOI 16-june-2035	GOI	30,000	2977524	2.29%
IN0020140011	8.60% GS 2028 (02-JUN-2028)	GOI	18,500	2091432.4	1.61%
IN0020200245	6.22% GOI 2035 (16-Mar-2035)	GOI	74,600	7142927.62	5.49%
IN0020200153	05.77% GOI 03-Aug-2030	GOI	30,000	2912103	2.24%
IN0020080050	6.83% GOI 19-JAN-2039	GOI	50,000	5030235	3.87%
IN0020170174	7.17% GOI 08-Jan-2028	GOI	1,45,000	15329095.5	11.79%
IN0020060078	8.24% GOI 15-Feb-2027	GOI	29,900	3307472.22	2.54%
IN0020020106	7.95% GOI 28-Aug-2032	GOI	34,000	3755119.8	2.89%
IN0020100031	8.30% GS 02.07.2040	GOI	41,400	4777667.64	3.67%
IN0020190040	7.69% GOI 17.06.2043	GOI	10,000	1083090	0.83%
IN0020190024	7.62% GS 2039 (15-09-2039)	GOI	10,000	1081437	0.83%
IN0020140078	8.17% GS 2044 (01-DEC-2044).	GOI	33,000	3772233.3	2.90%
IN0020150077	7.72% GOI 26.10.2055.	GOI	7,000	768715.5	0.59%
IN0020070044	8.32% GS 02.08.2032	GOI	10,000	1129591	0.87%
IN0020150010	7.68% GS 15.12.2023	GOI	5,000	532400	0.41%
IN0020160068	7.06 % GOI 10.10.2046	GOI	20,000	2031404	1.56%
IN0020060045	8.33% GS 7.06.2036	GOI	11,000	1260362.4	0.97%
IN0020150028	7.88% GOI 19.03.2030	GOI	46,200	5091249.24	3.92%
IN0020060086	8.28% GOI 15.02.2032	GOI	27,000	3041960.4	2.34%
IN0020070069	8.28% GOI 21.09.2027	GOI	30,000	3339000	2.57%
IN0020160019	7.61% GSEC 09.05.2030	GOI	68,000	7377456	5.67%
IN0020070036	8.26% Government of India 02.08.2027	GOI	92,200	10220886.32	7.86%
IN0020150051	7.73% GS MD 19/12/2034	GOI	39,400	4293284.04	3.30%
IN0020160118	6.79% GS 26.12.2029	GOI	10,000	1032174	0.79%
IN0020160100	6.57% GOI 2033 (MD 05/12/2033)	GOI	70,000	6982507	5.37%
IN3120180010	SDL TAMIL NADU 8.05% 2028	SDL	10,000	1083197	0.83%
IN1920180149	8.19% Karnataka SDL 2029	SDL	10,000	1090897	0.84%
IN4520180204	8.38% Telangana SDL 2049	SDL	10,000	1161785	0.89%
IN2220170103	7.33% MAHARASHTRA SDL 2027	SDL	12,000	1261317.6	0.97%
IN2020180039	8.33 % KERALA SDL 30.05.2028	SDL	10,000	1096997	0.84%
IN3120180200	8.08% Tamilnadu SDL 26.12.2028.	SDL	35,000	3814664	2.93%
IN2020170147	8.13 % KERALA SDL 21.03.2028	SDL	1,900	206249.94	0.16%
IN3120180036	8.15% Tamil Nadu SDL 9-May-28	SDL	11,000	1197773.5	0.92%
IN1520130072	9.50% GUJARAT SDL 11-SEP-2023.	SDL	20,000	2169330	1.67%
IN3120150203	8.69% Tamil Nadu SDL 24.02.2026	SDL	3,500	388303.65	0.30%
IN1020180411	8.39% ANDHRA PRADESH SDL 06.02.2031	SDL	10,000	1103426	0.85%
IN2220200264	6.63% MAHARASHTRA SDL 14-OCT-2030	SDL	20,000.00	1981228	1.52%
IN1920190098	7.23% Karnataka SDL06-Nov-2028	SDL	30,000.00	3127857	2.41%
IN2220150196	8.67% Maharashtra SDL 24 Feb 2026	SDL	10,000.00	1108673	0.85%
	Subtotal A			12,11,53,026.07	93.19%

Money Market Instruments:-	Market Value	% of Portfolio
- Treasury Bills	Nil	-
- Money Market Mutual Funds	62,75,114.87	4.83%
- Certificate of Deposits / Commercial Papers	Nil	-
- Application Pending Allotment	Nil	-
- Bank Fixed Deposits (< 1 Year)	Nil	-
- Cash/ Cash Equivalent & Net Current Assets	2,53,004.07	0.19%
- Other Current Assets ( Accrued Interest )	18,79,028.07	1.45%
Net Current assets	4,47,139.51	0.34%
Sub Total B	88,54,287	6.81%
<b>GRAND TOTAL (sub total A + sub total B)</b>	<b>13,00,07,313</b>	<b>100.00%</b>

Average Maturity of Portfolio (in yrs)	10.53
Modified Duration (in yrs)	6.79
Yield to Maturity (%) (annualised)(at market price)	6.50%
Net Asset Value	14.0243
Net asset value last month	13.8965
Total investment in Infrastructure	-
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

CREDIT RATING EXPOSURE	Market Value	% of Portfolio
Securities		
Central Govt. Securities	10,03,61,327	77.20%
State Development Loans	2,07,91,699	15.99%