

Pension Fund Manager Name : HDFC Pension Management Company Limited
 Periodicity of Submission: Monthly
 Statement as on: 31st December 2016

(Amount in 'Rs.')

Details of Portfolio for - Scheme G - Tier I						
Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (if rated)
Government Securities						
Central Government Securities						
8.24% GOI MAT 10 Nov 2033	IN0020140052		2,046,200	226,207,410	8.79%	Sovereign
8.30% GOI Mat 31-Dec-2042	IN0020120062		1,976,100	221,342,961	8.60%	Sovereign
8.17% GOI MAT 01-Dec-2044	IN0020140078		1,897,000	211,136,100	8.21%	Sovereign
8.32% GOI Mat 02-Aug-2032	IN0020070044		1,808,900	200,335,675	7.79%	Sovereign
9.23% GOI MAT 23-Dec-2043	IN0020130079		1,600,100	197,532,345	7.68%	Sovereign
8.13% GOI MAT 22-Jun-2045	IN0020150044		1,764,600	196,094,704	7.62%	Sovereign
8.30% GOI MAT 02-July-2040	IN0020100031		1,389,000	156,097,070	6.07%	Sovereign
8.83% GOI Mat 12-Dec-2041	IN0020110063		976,600	114,861,539	4.46%	Sovereign
8.28% GOI Mat 15-Feb-2032	IN0020060086		1,011,800	111,499,146	4.33%	Sovereign
9.20% GOI MAT 30-Sep-2030	IN0020130053		909,400	107,127,320	4.16%	Sovereign
7.61% GOI Mat 09-May-2030	IN0020160019		969,000	102,936,870	4.00%	Sovereign
7.73% GOI Mat 19-Dec-2034	IN0020150051		909,700	96,500,976	3.75%	Sovereign
7.88%GOI 19March2030	IN0020150028		895,700	96,457,933	3.75%	Sovereign
8.33% GOI Mat-07-Jun-2036	IN0020060045		768,400	85,861,554	3.34%	Sovereign
8.24% GOI MAT 15 Feb 2027	IN0020060078		637,700	70,019,460	2.72%	Sovereign
8.60% GOI MAT 21JUN2028	IN0020140011		301,800	33,892,140	1.32%	Sovereign
8.15% GOI Mat 24-Nov-2026	IN0020140060		254,100	27,783,294	1.08%	Sovereign
8.28% GOI Mat 21-Sep-2027	IN0020070069		233,700	25,707,000	1.00%	Sovereign
7.50% GOI Mat 10-Aug-2034	IN0020040039		200,000	20,780,000	0.81%	Sovereign
8.40% GOI Mat 28-JUL-2024	IN0020140045		60,600	6,635,700	0.26%	Sovereign
8.26% GOI Mat 02-Aug-2027	IN0020070036		24,900	2,740,992	0.11%	Sovereign
8.20% GOI Mat 24-Sep-2025	IN0020120047		22,400	2,439,360	0.09%	Sovereign
8.33% GOI Mat 09-Jul-2026	IN0020120039		17,100	1,884,783	0.07%	Sovereign
7.95% GOI Maturity 28-Aug-2032	IN0020020106		15,600	1,682,616	0.07%	Sovereign
7.28% GOI Mat 03-Jun-2019	IN0020130038		3,900	397,800	0.02%	Sovereign
7.16% GOI Mat 20-May-2023	IN0020130012		1,300	133,315	0.01%	Sovereign
Subtotal			20,695,600	2,318,088,063	90.09%	
State Development Loans						
8.69% Tamil Nadu SDL Mat 24-Feb-2026	IN3120150203		1000000	109,725,300	4.26%	Sovereign
8.67% Maharashtra SDL 24-Feb-2026	IN2220150196		300000	32,888,610	1.28%	Sovereign
8.72% Andhra Pradesh SDL Mat 24-Feb-2026	IN1020150133		100000	10,986,670	0.43%	Sovereign
8.00% Tamil Nadu SDL Mat 28-Oct-2025	IN3120150120		80000	8,413,376	0.33%	Sovereign
8.24% Andhra Pradesh SDL Mat 09-Sep-2025	IN1020150067		43300	4,608,709	0.18%	Sovereign
8.44% Tamil Nadu SDL Mat 26-Nov-2024	IN3120140154		40500	4,344,346	0.17%	Sovereign
8.17% Tamil Nadu SDL Mat 26-Nov-2025	IN3120150146		24600	2,612,682	0.10%	Sovereign
9.77% Andhra Pradesh SDL Mat 28-Aug-2023	IN1020130051		10000	1,132,291	0.04%	Sovereign
9.49% Tamil Nadu SDL Mat 18-Dec-2023	IN3120130163		10000	1,122,315	0.04%	Sovereign
9.39% Maharashtra SDL 20-Nov-2023	IN2220130123		10000	1,116,415	0.04%	Sovereign
Subtotal			1,618,400	176,950,714	6.88%	
Total			22,314,000	2,495,038,777	96.97%	
Money Market Instruments						
Liquid Funds						
Birla Sun Life Cash Plus - Growth - Direct Plan	INF209K01VA3	Other financial service activities, except insurance and pension funding activities, n.e.c.	142040	36,502,500	1.42%	
Subtotal			142040	36,502,500	1.42%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				41,434,430	1.61%	
Subtotal				41,434,430	1.61%	
GRAND TOTAL			22,456,040	2,572,975,708	100.00%	
Out of above- Infrastructure Investment						NIL
Net NPA						NIL
Average Maturity of Portfolio (in yrs)						19.65
Modified Duration (in yrs)						9.58
Yield to Maturity (%)						7.29%
Net Assets value						2,572,975,708
Unit Outstanding						171,981,868.0154
NAV per Unit						14.9607

Note: As 31st December 2016 was non business day, Last declared Nav for the scheme was 14.9577 (NAV as of 30th December 2016)