

Pension Fund Manager Name :  
Periodicity of Submission:  
Statement as on:

HDFC Pension Management Company Limited  
Monthly  
31st December 2017

(Amount in 'Rs.)

Details of Portfolio for - Scheme G - Tier I						
Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (if rated)
<b>Government Securities</b>						
<b>Central Government Securities</b>						
8.24% GOI Mat 10-Nov-2033	IN0020140052		40,46,200	42,68,91,094	6.73%	Sovereign
8.17% GOI Mat 01-Dec-2044	IN0020140078		40,33,000	42,22,55,100	6.66%	Sovereign
8.33% GOI Mat 09-Jul-2026	IN0020120039		39,87,100	41,85,38,247	6.60%	Sovereign
8.15% GOI Mat 24-Nov-2026	IN0020140060		35,89,100	37,32,66,400	5.88%	Sovereign
8.60% GOI Mat 02-Jun-2028	IN0020140011		32,33,800	34,66,73,708	5.47%	Sovereign
7.59% GOI Mat 20-Mar-2029	IN0020150069		29,50,000	29,55,90,000	4.66%	Sovereign
8.32% GOI Mat 02-Aug-2032	IN0020070044		27,58,900	29,25,76,103	4.61%	Sovereign
7.73% GOI Mat 19-Dec-2034	IN0020150051		28,79,700	29,11,37,670	4.59%	Sovereign
8.28% GOI Mat 21-Sep-2027	IN0020070069		27,33,700	28,65,07,342	4.52%	Sovereign
8.24% GOI Mat 15-Feb-2027	IN0020060078		25,77,700	26,89,63,662	4.24%	Sovereign
8.30% GOI Mat 31-Dec-2042	IN0020120062		24,76,100	26,28,32,568	4.14%	Sovereign
7.61% GOI Mat 09-May-2030	IN0020160019		25,81,000	25,76,87,040	4.06%	Sovereign
8.28% GOI Mat 15-Feb-2032	IN0020060086		21,98,800	23,18,80,391	3.66%	Sovereign
7.88% GOI Mat 19-Mar-2030	IN0020150028		18,60,700	19,01,63,540	3.00%	Sovereign
9.23% GOI Mat 23-Dec-2043	IN0020130079		16,00,100	18,64,11,650	2.94%	Sovereign
9.20% GOI Mat 30-Sep-2030	IN0020130053		14,09,400	15,89,16,615	2.51%	Sovereign
8.30% GOI Mat 02-Jul-2040	IN0020100031		13,89,000	14,72,34,000	2.32%	Sovereign
6.68% GOI Mat 17-Sep-2031	IN0020170042		15,00,000	14,04,60,000	2.21%	Sovereign
8.97% GOI Mat 05-Dec-2030	IN0020110055		10,00,000	11,08,54,400	1.75%	Sovereign
8.83% GOI Mat 12-Dec-2041	IN0020110063		9,76,600	10,90,92,666	1.72%	Sovereign
7.72% GOI Mat 25-May-2025	IN0020150036		10,10,000	10,31,17,364	1.63%	Sovereign
8.20% GOI Mat 24-Sep-2025	IN0020120047		9,72,400	10,15,24,686	1.60%	Sovereign
6.79% GOI Mat 26-Dec-2029	IN0020160118		9,45,000	9,04,78,931	1.43%	Sovereign
8.33% GOI Mat-07-Jun-2036	IN0020060045		7,68,400	8,20,27,007	1.29%	Sovereign
6.97% GOI Mat 06-Sep-2026	IN0020160035		5,00,000	4,89,88,950	0.77%	Sovereign
6.79% GOI Mat 15-May-2027	IN0020170026		5,00,000	4,81,90,000	0.76%	Sovereign
7.95% GOI Mat 28-Aug-2032	IN0020020106		3,15,600	3,24,36,421	0.51%	Sovereign
8.13% GOI Mat 22-Jun-2045	IN0020150044		2,64,600	2,77,16,850	0.44%	Sovereign
7.50% GOI Mat 10-Aug-2034	IN0020040039		1,80,000	1,78,03,584	0.28%	Sovereign
8.40% GOI Mat 28-Jul-2024	IN0020140045		60,600	63,63,000	0.10%	Sovereign
8.26% GOI Mat 02-Aug-2027	IN0020070036		24,900	26,01,425	0.04%	Sovereign
7.28% GOI Mat 03-Jun-2019	IN0020130038		3,900	3,93,510	0.01%	Sovereign
7.16% GOI Mat 20-May-2023	IN0020130012		1,300	1,30,000	0.00%	Sovereign
<b>Subtotal</b>			<b>5,53,27,600</b>	<b>5,77,97,03,924</b>	<b>91.12%</b>	
<b>State Development Loans</b>						
7.88% Andhra Pradesh SDL Mat 15-Mar-2027	IN1020160454		500000	5,00,84,300	0.79%	Sovereign
8.36% Maharashtra SDL Mat 27-Jan-2026	IN2220150170		460000	4,75,03,418	0.75%	Sovereign
7.96% Maharashtra SDL Mat 29-Jun-2026	IN2220160021		470000	4,74,86,403	0.75%	Sovereign
8.47% Maharashtra SDL Mat 10-Feb-2026	IN2220150188		450000	4,67,67,060	0.74%	Sovereign
7.66% Andhra Pradesh SDL Mat 29-Nov-2027	IN1020170123		450000	4,45,11,975	0.70%	Sovereign
8.67% Maharashtra SDL Mat 24-Feb-2026	IN2220150196		300000	3,15,37,830	0.50%	Sovereign
8.72% Andhra Pradesh SDL Mat 24-Feb-2026	IN1020150133		100000	1,05,25,520	0.17%	Sovereign
8.00% Tamil Nadu SDL Mat 28-Oct-2025	IN3120150120		80000	80,86,864	0.13%	Sovereign
8.24% Andhra Pradesh SDL Mat 09-Sep-2025	IN1020150067		43300	44,32,344	0.07%	Sovereign
8.44% Tamil Nadu SDL Mat 26-Nov-2024	IN3120140154		40500	41,95,650	0.07%	Sovereign
8.17% Tamil Nadu SDL Mat 26-Nov-2025	IN3120150146		24600	25,11,355	0.04%	Sovereign
9.77% Andhra Pradesh SDL Mat 28-Aug-2023	IN1020130051		10000	10,93,080	0.02%	Sovereign
9.49% Tamil Nadu SDL Mat 18-Dec-2023	IN3120130163		10000	10,84,517	0.02%	Sovereign
9.39% Maharashtra SDL Mat 20-Nov-2023	IN2220130123		10000	10,79,372	0.02%	Sovereign
<b>Subtotal</b>			<b>29,48,400</b>	<b>30,08,99,688</b>	<b>4.74%</b>	
<b>Total</b>			<b>5,82,76,000</b>	<b>6,08,06,03,612</b>	<b>95.86%</b>	
<b>Money Market Instruments</b>						
<b>Liquid Funds</b>						
Birla Sun Life Cash Plus - Growth - Direct Plan	INF209K01VA3	Other financial service activities, except insurance and pension funding activities, n.e.c.	890101	24,41,24,000	3.85%	
<b>Subtotal</b>			<b>890101</b>	<b>24,41,24,000</b>	<b>3.85%</b>	
<b>Cash/Cash equivalent &amp; Net Current Assets</b>						
1. Net Current Assets				1,83,34,380	0.29%	
<b>Subtotal</b>				<b>1,83,34,380</b>	<b>0.29%</b>	
<b>GRAND TOTAL</b>			<b>5,91,66,101</b>	<b>6,34,30,61,992</b>	<b>100.00%</b>	
Out of above- Infrastructure Investment						NIL
Net NPA						NIL
Average Maturity of Portfolio (in yrs)						14.33
Modified Duration (in yrs)						7.94
Yield to Maturity (%)						7.76%
<b>Net Assets value</b>						<b>6,34,30,61,992</b>
<b>Unit Outstanding</b>						<b>41,41,26,803.6254</b>
<b>NAV per Unit</b>						<b>15.3167</b>

Note: As 31st December 2017 was non business day, Last declared Nav for the scheme was 15.3136 (NAV as of 29th December 2017)