

Pension Fund Manager Name : **HDFC Pension Management Company Limited**
 Periodicity of Submission: **Monthly**
 Statement as on: **31st January 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						
9.23% GOI MAT 23-Dec-2043	IN0020130079		8,83,100	9,74,14,761	15.38%	Sovereign
8.17% GOI MAT 01-Dec-2044	IN0020140078		9,46,500	9,37,50,825	14.80%	Sovereign
9.20% GOI Mat 30-Sep-2030	IN0020130053		5,69,500	6,20,18,550	9.79%	Sovereign
8.13% GOI MAT 22-Jun-2045	IN0020150044		6,21,400	6,14,36,265	9.70%	Sovereign
7.88%GOI 19March2030	IN0020150028		6,15,700	6,11,26,696	9.65%	Sovereign
8.40% GOI Mat 28-JUL-2024	IN0020140045		3,59,600	3,70,96,336	5.86%	Sovereign
8.60% GOI MAT 2JUN2028	IN0020140011		3,01,800	3,15,98,460	4.99%	Sovereign
8.15% GOI Mat 24-Nov-2026	IN0020140060		2,54,100	2,58,16,560	4.08%	Sovereign
8.28% GOI Mat 21-Sep-2027	IN0020070069		2,33,700	2,38,88,814	3.77%	Sovereign
8.28% GOI Mat 15-Feb-2032	IN0020060086		1,48,300	1,49,85,137	2.37%	Sovereign
8.30% GOI Mat 31-Dec-2042	IN0020120062		1,38,400	1,39,29,960	2.20%	Sovereign
8.30% GOI MAT 02-July-2040	IN0020100031		1,36,000	1,36,66,164	2.16%	Sovereign
8.24% GOI MAT 15 Feb 2027	IN0020060078		1,29,700	1,32,46,261	2.09%	Sovereign
8.83% GOI MAT 25 Nov 2023	IN0020130061		95,500	1,00,51,375	1.59%	Sovereign
8.32% GOI Mat 02-Aug-2032	IN0020070044		69,900	70,85,316	1.12%	Sovereign
8.26% GOI Mat 02-Aug-2027	IN0020070036		24,900	25,37,305	0.40%	Sovereign
8.20% GOI Mat 24-Sep-2025	IN0020120047		22,400	22,76,736	0.36%	Sovereign
8.33% GOI Mat 09-Jul-2026	IN0020120039		17,100	17,58,648	0.28%	Sovereign
7.95% GOI Maturity 28-Aug-2032	IN0020020106		15,600	15,34,413	0.24%	Sovereign
8.33% GOI Mat-07-Jun-2036	IN0020060045		8,000	8,06,206	0.13%	Sovereign
8.83% GOI Mat 12-Dec-2041	IN0020110063		7,100	7,50,984	0.12%	Sovereign
7.16% GOI Mat 20-May-2023	IN0020130012		6,300	6,06,060	0.10%	Sovereign
7.28% GOI Mat 03-Jun-2019	IN0020130038		3,900	3,88,089	0.06%	Sovereign
Subtotal			56,08,500	57,77,69,920	91.20%	
State Development Loans						
8.00% Tamil Nadu SDL Mat 28-Oct-2025	IN3120150120		80000	78,35,632	1.24%	Sovereign
8.24% Andhra Pradesh SDL Mat 09-Sep-2025	IN1020150067		43300	43,04,423	0.68%	Sovereign
8.44% Tamil Nadu SDL Mat 26-Nov-2024	IN3120140154		40500	40,66,990	0.64%	Sovereign
8.17% Tamil Nadu SDL Mat 26-Nov-2025	IN3120150146		24600	24,36,928	0.38%	Sovereign
9.77% Andhra Pradesh SDL Mat 28-Aug-2023	IN1020130051		10000	10,77,941	0.17%	Sovereign
9.49% Tamil Nadu SDL Mat 18-Dec-2023	IN3120130163		10000	10,64,251	0.17%	Sovereign
9.39% Maharashtra SDL 20-Nov-2023	IN2220130123		10000	10,58,989	0.17%	Sovereign
Subtotal			2,18,400	2,18,45,153	3.45%	
Total			58,26,900	59,96,15,073	94.65%	
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.	99665	2,39,04,000	3.77%	
Subtotal			99665	2,39,04,000	3.77%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				99,94,886	1.58%	
Subtotal				99,94,886	1.58%	
GRAND TOTAL			59,26,565	63,35,13,959	100.00%	
Out of above- Infrastructure Investment						NIL
Net NPA						NIL
Average Maturity of Portfolio (in yrs)						19.84
Modified Duration (in yrs)						8.88
Yield to Maturity (%)						8.30%
Net Assets value						63,35,13,959
Unit Outstanding						4,95,70,050.5107
NAV per Unit						12.7801

Note: As 31st January 2016 was non business day, Last declared Nav for the scheme was 12.7774 (NAV as of 29th January 2016)