

Pension Fund Manager Name : **HDFC Pension Management Company Limited**
 Periodicity of Submission: **Monthly**
 Statement as on: **30th September 2017**

(Amount in 'Rs.')

Details of Portfolio for - Scheme G - Tier II						
Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (if rated)
Government Securities						
Central Government Securities						
8.17% GOI Mat 01-Dec-2044	IN0020140078		174700	19,208,265.00	11.43%	Sovereign
7.73% GOI Mat 19-Dec-2034	IN0020150051		161500	16,970,420.00	10.10%	Sovereign
8.15% GOI Mat 24-Nov-2026	IN0020140060		120700	12,939,040.00	7.70%	Sovereign
7.61% GOI Mat 09-May-2030	IN0020160019		99000	10,296,000.00	6.13%	Sovereign
7.72% GOI Mat 25-May-2025	IN0020150036		90000	9,399,600.00	5.59%	Sovereign
8.60% GOI Mat 02-Jun-2028	IN0020140011		81300	8,991,780.00	5.35%	Sovereign
8.32% GOI Mat 02-Aug-2032	IN0020070044		77900	8,598,134.60	5.12%	Sovereign
8.13% GOI Mat 22-Jun-2045	IN0020150044		72500	7,967,750.00	4.74%	Sovereign
7.88%GOI Mat 19-Mar-2030	IN0020150028		67400	7,142,593.68	4.25%	Sovereign
8.28% GOI Mat 15-Feb-2032	IN0020060086		60600	6,658,667.40	3.96%	Sovereign
8.30% GOI Mat 31-Dec-2042	IN0020120062		55000	6,110,500.00	3.64%	Sovereign
6.79% GOI Mat 26-Dec-2029	IN0020160118		55000	5,434,550.00	3.23%	Sovereign
8.20% GOI Mat 24-Sep-2025	IN0020120047		50600	5,429,380.00	3.23%	Sovereign
8.40% GOI Mat 28-Jul-2024	IN0020140045		44600	4,801,190.00	2.86%	Sovereign
8.30% GOI Mat 02-Jul-2040	IN0020100031		36900	4,085,722.98	2.43%	Sovereign
9.23% GOI Mat 23-Dec-2043	IN0020130079		30800	3,750,845.56	2.23%	Sovereign
8.24% GOI Mat 10-Nov-2033	IN0020140052		33800	3,700,170.50	2.20%	Sovereign
8.83% GOI Mat 12-Dec-2041	IN0020110063		30500	3,560,329.05	2.12%	Sovereign
7.95% GOI Mat 28-Aug-2032	IN0020020106		32400	3,472,803.72	2.07%	Sovereign
8.33% GOI Mat-07-Jun-2036	IN0020060045		20000	2,209,182.00	1.31%	Sovereign
7.50% GOI Mat 10-Aug-2034	IN0020040039		20000	2,062,624.00	1.23%	Sovereign
9.20% GOI Mat 30-Sep-2030	IN0020130053		17700	2,061,087.12	1.23%	Sovereign
8.24% GOI Mat 15-Feb-2027	IN0020060078		3600	387,648.00	0.23%	Sovereign
8.28% GOI Mat 21-Sep-2027	IN0020070069		2000	216,500.00	0.13%	Sovereign
8.26% GOI Mat 02-Aug-2027	IN0020070036		1100	118,778.99	0.07%	Sovereign
8.12% GOI Mat 10-Dec-2020	IN0020120054		1100	115,065.50	0.07%	Sovereign
Subtotal			1,440,700	155,688,628	92.67%	
State Development Loans						
8.36% Maharashtra SDL Mat 27-Jan-2026	IN2220150170		40000	4,239,744.00	2.52%	Sovereign
7.96% Maharashtra SDL Mat 29-Jun-2026	IN2220160021		30000	3,112,824.00	1.85%	Sovereign
8.44% Tamil Nadu SDL Mat 26-Nov-2024	IN3120140154		6000	638,013.00	0.38%	Sovereign
Total			76,000	7,990,581	4.76%	
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.	24086	6,501,000	3.87%	
Subtotal			24086	6,501,000	3.87%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				-2,176,422	-1.30%	
Subtotal				-2,176,422	-1.30%	
GRAND TOTAL			1,540,786	168,003,787	100.00%	
Out of above- Infrastructure Investment						
Net NPA						-
Average Maturity of Portfolio (in yrs)						16.06
Modified Duration (in yrs)						8.48
Yield to Maturity (%)						7.31%
Net Assets value						168,003,787
Unit Outstanding						10,561,396.3426
NAV per Unit						15.9073

Note: As 30th September 2017 was non business day, Last declared Nav for the scheme was 15.9042 (NAV as of 29th September 2017)