

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

HDFC Pension Management Company Limited
 Monthly
 31st August 2016



(Amount in 'Rs')

Details of Portfolio for - Scheme C - Tier I

Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (If rated)
9.60% LIC Housing Finance Ltd. Mat-07-MAR-2021	INE115A07AL2	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,077,095	0.07%	CRISIL AAA
10.24% L&T Finance Ltd Mat-17-09-2019	INE523E07459	Other monetary intermediation services n.e.c.	1000	1,054,760	0.07%	ICRA AA+
9.45% LIC Housing Finance Co. Ltd. Mat-10-Sept-2019	INE115A07F56	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,053,173	0.07%	CRISIL AAA
9.51% LIC Housing Finance Co. Ltd. Mat-24-07-2019	INE115A07FK3	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,052,380	0.07%	CRISIL AAA
8.97% Tata Sons Ltd NCD Mat 15-Jul-2020	INE895D08253	Activities of holding companies	1	1,047,465	0.07%	CRISIL AAA
9.63% LIC Housing Finance Co. Ltd. Mat-22-01-2019	INE115A07EW1	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,046,553	0.07%	CRISIL AAA
9.65% LIC Housing Finance Co. Ltd. Mat-01-11-2018	INE115A07EP5	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,043,593	0.07%	CRISIL AAA
9.18% IDFC Bank Ltd NCD Mat 11-Jun-2024	INE092T08AW8	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,042,165	0.07%	ICRA AAA
9.33% IDFC Bank Ltd NCD Mat 14-March-2026	INE092T08AP2	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,041,830	0.07%	ICRA AAA
8.72% IDFC Bank Ltd NCD Mat 29-Sep-2020	INE092T08S75	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,041,309	0.07%	ICRA AAA
8.90% IDFC Bank Ltd NCD Mat 29-Sep-2019	INE092T08287	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,039,195	0.07%	ICRA AAA
8.37% LIC Housing Finance Co. Ltd. Mat-21-05-2023	INE115A07DX1	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,036,118	0.07%	CRISIL AAA
9.85% Tata Sons Ltd NCD Mat 21-May-2017	INE895D08444	Activities of holding companies	1	1,015,996	0.07%	CRISIL AAA
10.75% Shriram Transport Finance-Series II Mat 24-10-2018	INE721A07G59	Other financial service activities, except insurance and pension funding activities, n.e.c.	397	415,247	0.03%	CRISIL AA+
Subtotal			12,925	671,885,620	45.01%	
Total			2,258,579	1,415,946,453	94.85%	
Money Market Instruments						
Liquid Funds						
Reliance Liquidity Fund - Direct Growth Plan - Growth Option	INF204K01ZP3	Other financial service activities, except insurance and pension funding activities, n.e.c.	7,954	18,749,000	1.26%	
Subtotal			7,954	18,749,000	1.26%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				58,071,303	3.89%	
Subtotal				58,071,303	3.89%	
GRAND TOTAL			2,266,533	1,492,766,756	100.00%	
Out of above- Infrastructure Investment			2,245,533	614,329,325	41.15%	
Average Maturity of Portfolio (in yrs)						7.19
Modified Duration (in yrs)						4.88
Yield to Maturity (%)						7.86%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			2,252,826	1,038,472,361	69.57%	
AA+/equivalent			5,751	975,395,371	25.15%	
AA/equivalent			-	-	-	
AA-/equivalent			2	2,078,521	0.14%	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
TOTAL			2,258,579	1,415,946,453	94.85%	
Net Assets value						1,492,766,756
Unit Outstanding						103,755,807,2591
NAV per Unit						14.3873