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 C - Tier I

Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (if rated)
Debt Instruments						
Bonds / NCD						
PSU / PFI Bonds						
9.95% Food Corporation of India Ltd Mat 07-03-2022.	INE861G08035	Activities of commission agents, brokers dealing in wholesale trade of agricultural raw material, live animals, food, beverages, intoxicants and textiles	20	2,14,46,380	3.59%	CRISIL AAA
8.10% EXIM Bank NCD Mat-19-Nov-2025	INE514E08ES3	Other monetary intermediation services n.e.c.	13	1,27,39,595	2.13%	CRISIL AAA
9.45% EXIM Bank NCD Mat-22-JAN-2019	INE514E08DL0	Other monetary intermediation services n.e.c.	9	92,99,227	1.56%	CRISIL AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	2	21,12,546	0.35%	CRISIL AAA
8.80% Food Corporation of India Ltd Mat 22-03-2028.	INE861G08027	Activities of commission agents, brokers dealing in wholesale trade of agricultural raw material, live animals, food, beverages, intoxicants and textiles	2	20,58,598	0.34%	CRISIL AAA
8.50% EXIM Bank Mat-08-07-2023	INE514E08CQ1	Other monetary intermediation services n.e.c.	2	20,06,174	0.34%	CRISIL AAA
7.94% EXIM Bank Mat-22-05-2023	INE514E08CO6	Other monetary intermediation services n.e.c.	1	9,73,711	0.16%	CRISIL AAA
Subtotal			**49**	**5,06,36,230**	**8.47%**	
Infrastructure Bonds						
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service activities incidental to water transportation	30	3,26,93,264	5.47%	CRISIL AAA
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	22,44,982	2,81,53,197	4.71%	CRISIL AAA
8.65% Power Finance Corporation Ltd.Mat-28-DEC-2024	INE134E08GV9	Other credit granting	18	1,82,61,851	3.06%	CRISIL AAA
8.40% Power Grid NCD Mat 27-May-2029	INE752E07MV8	Transmission of electric energy	18	1,79,86,663	3.01%	CRISIL AAA
8.45% Reliance Ports and Terminal Ltd NCD Mat 12-Jun-2023	INE941D07133	Service activities incidental to water transportation	15	1,50,10,054	2.51%	CRISIL AAA
9.02% Rural Electrification Corp Ltd Mat 19-Nov-2022	INE020B08807	Other credit granting	12	1,34,09,547	2.24%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Transmission of electric energy	12	1,18,84,551	1.99%	CRISIL AAA
8.57% Rural Electrification Corp Ltd Mat 21-Dec-2024	INE020B08880	Other credit granting	10	1,00,84,122	1.69%	CRISIL AAA
8.40 % L&T NCD Mat 24 Sep 20	INE018A08AQ5	Construction And Maintenance Of Motorways, Streets, Roads, Other Vehicular And Pedestrian Ways, Highways, Bridges, Tunnels And Subways	10	1,00,56,036	1.68%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat-15-06-2030	INE134E08DB8	Other credit granting	7	72,51,502	1.21%	CRISIL AAA
8.38% Power Finance Corporation Ltd.Mat-27-Aoril-2020	INE134E08HF0	Other credit granting	7	70,28,294	1.18%	CRISIL AAA
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other credit granting	6	63,18,224	1.06%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear power plant	6	59,62,039	1.00%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2035	INE053F09HH3	Other credit granting	5	52,71,261	0.88%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Other credit granting	5	52,66,320	0.88%	CRISIL AAA
8.40% Nuclear Power Corp. Mat 28-11-2026 (SR-XXIX TRCH-B)	INE206D08220	Electric power generation and transmission by nuclear power plant	5	50,58,964	0.85%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	5	50,52,000	0.85%	CRISIL AAA
8.95%IRFC NCD Mat 10-Mar-2025	INE053F09GV6	Other credit granting	4	41,80,858	0.70%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2027	INE752E07MB0	Transmission of electric energy	4	41,51,444	0.69%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2020	INE752E07LU2	Transmission of electric energy	4	41,03,191	0.69%	CRISIL AAA
8.70% Power Finance Corp Ltd Mat 14-May-2020	INE134E08CX4	Other credit granting	4	40,62,855	0.68%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	4	40,28,837	0.67%	CRISIL AAA
9.48% Rural Electrification Corp Ltd Mat 10-Aue-2021	INE020B08591	Other credit granting	3	31,41,973	0.53%	CRISIL AAA
8.68%IRFC NCD Mat 29-11-2021	INE053F09IEK4	Other credit granting	3	30,63,826	0.51%	CRISIL AAA
8.72% Rural Electrification Corp Ltd Mat 04-Sep-2019	INE020B07ER1	Other credit granting	3	30,49,403	0.51%	CRISIL AAA
8.27% Rural Electrification Corp Ltd Mat 09-Mar-2022	INE020B08922	Other credit granting	3	29,83,568	0.50%	CARE AAA
7.74%IRFC NCD Mat 22-12-2020	INE053F09EF4	Other credit granting	3	29,60,311	0.50%	CRISIL AAA
8.84% Power Grid NCD Mat 21-10-2023	INE752E07HX4	Transmission of electric energy	2	25,55,208	0.43%	CRISIL AAA
9.80% L&T Infrastructure Finance Ltd Mat-16-01-2019.	INE691I07455	Other monetary intermediation services n.e.c.	1	25,33,980	0.42%	ICRA AA+
10.70%IRFC NCD Mat 11-Sep-2023	INE053F09FP0	Other credit granting	2	22,72,124	0.38%	CRISIL AAA
9.18% Nuclear Power Corp. Mat 23-01-2028(Tranche D)	INE206D08204	Electric power generation and transmission by nuclear power plant	2	21,43,064	0.36%	CRISIL AAA
8.79% IRFC NCD Mat 04-May-2030	INE053F09GX2	Other credit granting	2	21,04,600	0.35%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2028	INE752E07MC8	Transmission of electric energy	2	20,79,521	0.35%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2024	INE752E07LY4	Transmission of electric energy	2	20,59,022	0.34%	CRISIL AAA
8.80% Power Finance Corporation Ltd.Mat-15-JAN-2025	INE134E08CP0	Other credit granting	2	20,48,279	0.34%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission of electric energy	2	20,46,997	0.34%	CRISIL AAA
0% NABARD ZCB mat 01-Jan-2018	INE261F08DY6	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	100	17,21,825	0.29%	CRISIL AAA
8.50% NHPC NCD Mat 14-July-2023	INE848E07831	Transmission of electric energy	15	15,04,631	0.25%	CARE AAA
9.25% Power Grid NCD Mat 24-07-2017	INE752E07AX9	Transmission of electric energy	1	12,68,037	0.21%	CRISIL AAA
9.47% IRFC NCD Mat 10-May-2031	INE053F09HQ4	Other credit granting	1	11,03,687	0.18%	CRISIL AAA
9.18% Nuclear Power Corp. Mat 23-01-2029(Tranche E)	INE206D08162	Electric power generation and transmission by nuclear power plant	1	10,74,936	0.18%	CRISIL AAA
9.46% Power Finance Corporation Ltd.Mat-01-AUG-2026	INE134E08DS2	Other credit granting	1	10,71,146	0.18%	CRISIL AAA
11.15% Rural Electrification Corp Ltd Mat 24-Oct-2018	INE020B07EB5	Other credit granting	1	10,70,209	0.18%	CRISIL AAA
9.75% Rural Electrification Corp Ltd Mat 11-Nov-2021	INE020B08641	Other credit granting	1	10,60,155	0.18%	CRISIL AAA
9.20% Power Finance Corp Ltd Mat 07-July-2021	INE134E08GA3	Other credit granting	1	10,37,072	0.17%	CRISIL AAA
8.94% Power Finance Corp Ltd. Mat 25-Mar-2028	INE134E08FQ1	Other credit granting	1	10,36,100	0.17%	CRISIL AAA
8.83% IRFC NCD Mat 25-03-2023	INE053F07603	Other credit granting	1	10,23,015	0.17%	CRISIL AAA
8.64% IRFC NCD Mat 17-May-2021	INE053F09EH0	Other credit granting	1	10,23,000	0.17%	CRISIL AAA
8.82% Rural Electrification Corp. Ltd. Mat - 12.04.2023	INE020B08831	Other credit granting	1	10,22,518	0.17%	CRISIL AAA
8.95% Power Finance Corp Ltd Mat 11-Mar-2018	INE134E08FK4	Other credit granting	1	10,15,377	0.17%	CRISIL AAA
8.55% IRFC NCD Mat 15-Jan-2019	INE053F09FU0	Other credit granting	1	10,14,591	0.17%	CRISIL AAA
8.70% Power Grid NCD Mat 15/07/2018	INE752E07LA4	Transmission of electric energy	1	10,11,253	0.17%	CRISIL AAA
8.36% Rural Electrification Corp Ltd Mat 22-SEP-2020	INE020B08955	Other credit granting	1	10,04,901	0.17%	CRISIL AAA
Subtotal			**22.45.336**	**27.93.79.400**	**46.75%**	
Private Corporate Bonds						
10.15% BAJAJ FINANCE LTD NCD MAT 19-SEP-2024	INE296A08714	Other financial service activities, except insurance and pension funding activities, n.e.c.	43	4,61,87,375	7.73%	CRISIL AA+
10.25% Shriram Transport Fin NCD Mat 10-Oct-2024	INE721A07IG0	Other financial service activities, except insurance and pension funding activities, n.e.c.	25	2,62,88,353	4.40%	CARE AA+
8.67% IDFC Bank Ltd NCD Mat 03-Jan-2025	INE092T08BS4	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	23	2,33,67,135	3.91%	ICRA AAA
9.45% LIC Housing Finance Co. Ltd. Mat-30-Jan-2022	INE115A07BY3	Activities of specialized institutions granting credit for house purchases that also take deposits	17	1,78,31,698	2.98%	CRISIL AAA
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	16	1,68,37,090	2.82%	CARE AA+
8.50% LIC Housing Finance Co. Ltd. Mat-29-Aug-2025	INE115A07HX2	Activities of specialized institutions granting credit for house purchases that also take deposits	11	1,10,61,441	1.85%	CRISIL AAA
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	8	84,94,083	1.42%	CRISIL AAA
10% Shriram Transport Fin NCD Mat 13-Nov-2024	INE721A07IO4	Other financial service activities, except insurance and pension funding activities, n.e.c.	6	62,36,400	1.04%	CARE AA+
9.22% LIC Housing Finance Co. Ltd. Mat 16-Oct-2024	INE115A07FY4	Activities of specialized institutions granting credit for house purchases that also take deposits	5	52,34,247	0.88%	CRISIL AAA
9.25% Tata Sons Ltd NCD Mat 19-June-2019	INE895D07479	Activities of holding companies	5	51,58,683	0.86%	CRISIL AAA
8.75% IDFC Bank Ltd NCD Mat 28-Jul-2023	INE092T08CA0	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	5	50,82,776	0.85%	ICRA AAA
8.73% IDFC Bank Ltd NCD Mat 14-Jun-2022	INE092T08BX4	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	5	50,79,681	0.85%	ICRA AAA
8.75% Mahindra and Mahindra Financial Services Ltd Mat-09-Oc	INE774D07NN9	Other financial service activities, except insurance and pension funding activities, n.e.c.	5	48,49,444	0.81%	CARE AAA
8.64% IDFC Bank Ltd NCD Mat 15-April-2020	INE092T08972	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	4	40,54,139	0.68%	ICRA AAA
9.38% IDFC Bank Ltd NCD Mat 12-September-2024	INE092T08BP0	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	3	31,67,702	0.53%	ICRA AAA
8.68% LIC Housing Finance Ltd. Mat 30-Mar-2020	INE115A07GX4	Activities of specialized institutions granting credit for house purchases that also take deposits	3	30,44,602	0.51%	CRISIL AAA
8.49% IDFC Bank Ltd NCD Mat 11-December-2024	INE092T08BR6	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	3	30,13,314	0.50%	ICRA AAA
9.50% IL&FS Ltd. NCD Mat 28-July-2024	INE871D07NI3	Other financial service activities, except insurance and pension funding activities, n.e.c.	2900	29,48,150	0.49%	ICRA AAA
9.47% LIC Housing Finance Ltd 23rd Aug 2024	INE115A07FO5	Activities of specialized institutions granting credit for house purchases that also take deposits	2	21,21,910	0.36%	CRISIL AAA
9.44% LIC Housing Finance Co. Ltd. Mat-30-Aug-2019	INE115A07FU2	Activities of specialized institutions granting credit for house purchases that also take deposits	2	20,76,453	0.35%	CRISIL AAA
9.43% Tata Sons Ltd NCD Mat 02-Jun-2019	INE895D07461	Activities of holding companies	2	20,73,143	0.35%	CRISIL AAA
10% Shriram Transport Fin NCD Mat 15-07-2019	INE721A07HI8	Other financial service activities, except insurance and pension funding activities, n.e.c.	2000	20,40,522	0.34%	CRISIL AA+
9.55% IL&FS Ltd. NCD Mat 13-Aug-2024	INE871D07NJ1	Other financial service activities, except insurance and pension funding activities, n.e.c.	2000	20,39,061	0.34%	ICRA AAA
10.50% Shriram Transport Fin-Series II Mat 09-08-2017	INE721A07DM9	Other financial service activities, except insurance and pension funding activities, n.e.c.	2000	20,34,794	0.34%	CRISIL AA+
8.70% IDFC Bank Ltd NCD Mat 23-June-2025	INE092T08BY2	Monetary intermediation of commercial banks, saving banks. postal savings bank and discount houses	2	20,34,729	0.34%	ICRA AAA
9.55% Hindalco Ind. Ltd. NCD Mat 27-Jun-2022	INE038A07266	Manufacture of Aluminium from alumina and by other methods and products of aluminium and alloys	2	19,76,078	0.33%	CRISIL AA-
8.69% IL&FS Ltd. NCD Mat 25-Aug-2025	INE871D07OJ9	Other financial service activities, except insurance and pension funding activities, n.e.c.	2000	19,33,738	0.32%	CARE AAA
9.74% Tata Sons Ltd NCD Mat 13-Jan-2024	INE895D07396	Activities of holding companies	1	10,73,675	0.18%	CRISIL AAA
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	10,54,914	0.18%	CRISIL AAA
10.24% L&T Finance Ltd Mat-17-09-2019	INE523E07459	Other monetary intermediation services n.e.c.	1000	10,47,500	0.18%	ICRA AA+
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	10,39,051	0.17%	CRISIL AAA
9.45% LIC Housing Finance Co. Ltd. Mat-10-Sept-2019	INE115A07FS6	Activities of specialized institutions granting credit for house purchases that also take deposits	1	10,38,594	0.17%	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	10,37,843	0.17%	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	10,35,148	0.17%	CRISIL 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	10,31,146	0.17%	ICRA 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	10,28,587	0.17%	ICRA AAA
8.97% Tata Sons Ltd NCD Mat 15-Jul-2020	INE895D08253	Activities of holding companies	1	10,25,827	0.17%	CRISIL 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	10,21,555	0.17%	ICRA AAA
9.85% Tata Sons Ltd NCD Mat 21-May-2017.	INE895D08444	Activities of holding companies	1	10,19,955	0.17%	CRISIL 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	9,97,078	0.17%	CRISIL AAA
10.75% Shriram Transport Finance-Series II Mat 24-10-2018	INE721A07GS9	Other financial service activities, except insurance and pension funding activities, n.e.c.	397	4,10,927	0.07%	CRISIL AA+
Subtotal			**12.506**	**23.01.28.542**	**38.51%**	
Total			**22,57,891**	**56,01,44,172**	**93.74%**	
Money Market Instruments						
Liquid Funds						
Reliance Liquidity Fund - Direct Growth Plan - Growth Option	INF204K012P3	Other financial service activities, except insurance and pension funding activities, n.e.c.	6,420	1,44,55,000	2.42%	
Subtotal			**6,420**	**1,44,55,000**	**2.42%**	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				2,29,46,749	3.84%	
Subtotal				**2,29,46,749**	**3.84%**	
GRAND TOTAL			**22,64,311**	**59,75,45,921**	**100.00%**	
Out of above- Infrastructure Investment			22,45,336.000	27,93,79,400	46.75%	
Average Maturity of Portfolio (in yrs)						7.90
Modified Duration (in yrs)						5.12
Yield to Maturity (%)						8.53%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			22,52,401	45,45,51,153	76.07%	
AA+/equivalent			5,488	10,36,16,942	17.34%	
AA/equivalent			-			
AA-/equivalent			2	19,76,078	0.33%	
A+/equivalent						-
A/equivalent						-
A-/equivalent						-
BBB+/equivalent						-
BBB/equivalent						-
BBB-/equivalent						-
Lower (Below Investment Grade)						
TOTAL			**22,57,891**	**56,01,44,172**	**93.74%**	
Net Assets value						**59,75,45,921**
Unit Outstanding						**4,51,24,304.3475**
NAV per Unit						**13.2422**

Note: As 31st January 2016 was non business day, Last declared Nav for the scheme was 13.2362 (NAV as of 29th January 2016)