



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

HDFC Pension Management Company Limited  
Monthly  
31st July 2016

(Amount in 'Rs')

Details of Portfolio for - Scheme C - Tier I

Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (If rated)
8.69% IL&FS Ltd. NCD Mat 25-Aug-2025	INE871D070J9	Other financial service activities, except insurance and pension funding activities, n.e.c.	2000	2,000,532	0.14%	CARE AAA
9.74% Tata Sons Ltd NCD Mat 13-Jan-2024	INE895D07396	Activities of holding companies	1	1,104,217	0.08%	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	1,076,262	0.08%	CRISIL AAA
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	1,052,508	0.08%	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	1,052,379	0.08%	CRISIL AAA
10.24% L&T Finance Ltd Mat-17-09-2019	INE523E07459	Other monetary intermediation services n.e.c.	1000	1,047,894	0.08%	ICRA AA+
8.97% Tata Sons Ltd NCD Mat 15-Jul-2020	INE895D08253	Activities of holding companies	1	1,046,788	0.08%	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	1,046,262	0.08%	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	1,043,854	0.08%	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	1,041,934	0.08%	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	1,041,712	0.07%	ICRA AAA
8.72% IDFC Bank Ltd NCD Mat 29-Sep-2020	INE092T08S76	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,039,917	0.07%	ICRA AAA
8.90% IDFC Bank Ltd NCD Mat 29-Sep-2019	INE092T08R287	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,038,178	0.07%	ICRA AAA
9.85% Tata Sons Ltd NCD Mat 21-May-2017	INE895D08444	Activities of holding companies	1	1,018,346	0.07%	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	1,010,207	0.07%	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	413,490	0.03%	CRISIL AA+
<b>Subtotal</b>			<b>12,870</b>	<b>609,213,830</b>	<b>43.86%</b>	
<b>Total</b>			<b>2,258,603</b>	<b>1,327,305,035</b>	<b>95.55%</b>	
<b>Money Market Instruments</b>						
<b>Liquid Funds</b>						
Reliance Liquidity Fund - Direct Growth Plan - Growth Option	INF204K01ZP3	Other financial service activities, except insurance and pension funding activities, n.e.c.	6,041	14,148,999	1.02%	
<b>Subtotal</b>			<b>6,041</b>	<b>14,148,999</b>	<b>1.02%</b>	
<b>Cash/Cash equivalent &amp; Net Current Assets</b>						
1. Net Current Assets				47,699,037	3.43%	
<b>Subtotal</b>				<b>47,699,037</b>	<b>3.43%</b>	
<b>GRAND TOTAL</b>			<b>2,264,644</b>	<b>1,389,153,071</b>	<b>100.00%</b>	
Out of above- Infrastructure Investment			2,245,617	594,567,072	42.80%	
Average Maturity of Portfolio (in yrs)						7.14
Modified Duration (in yrs)						4.84
Yield to Maturity (%)						8.03%
Net NPA						-
<b>Credit Rating Exposure</b>						
AAA/equivalent			2,252,850	953,139,280	68.63%	
AA/equivalent			5,751	372,099,049	26.79%	
AA-/equivalent			-	-	-	
AA-/equivalent			2	2,066,707	0.15%	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
<b>TOTAL</b>			<b>2,258,603</b>	<b>1,327,305,035</b>	<b>95.55%</b>	
<b>Net Assets value</b>						<b>1,389,153,071</b>
<b>Unit Outstanding</b>						<b>98,045,180.4665</b>
<b>NAV per Unit</b>						<b>14.1684</b>

Note: As 31st July 2016 was non business day, Last declared Nav for the scheme was 14.1621 (NAV as of 29th July 2016)