



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

HDFC Pension Management Company Limited  
Monthly  
31st October 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	Activities Of Holding Companies	2000	2,039,070	0.12%	CARE AAA
10.50% Shriram Transport Fin-Series II Mat 09-08-2017	INE721A07DM9	Other Credit Granting	2000	2,037,934	0.12%	CRISIL AA+
9.74% Tata Sons Ltd NCD Mat 13-Jan-2024	INE895D07396	Activities Of Holding Companies	1	1,119,355	0.06%	CRISIL AAA
10.24% L&T Finance Ltd Mat-17-09-2019	INE523E07459	Other Financial Service Activities, Except Insurance And Pension Funding Activities, N.E.C.	1000	1,058,014	0.06%	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	1,054,638	0.06%	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	1,053,538	0.06%	CRISIL AAA
8.97% Tata Sons Ltd NCD Mat 15-Jul-2020	INE895D08253	Activities Of Holding Companies	1	1,052,031	0.06%	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	1,047,812	0.06%	CRISIL AAA
8.72% IDFC Bank Ltd NCD Mat 29-Sep-2020	INE092T08576	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,046,011	0.06%	ICRA 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	1,044,221	0.06%	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	1,043,670	0.06%	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	1,043,655	0.06%	ICRA AAA
8.90% IDFC Bank Ltd NCD Mat 29-Sep-2019	INE092T08Z87	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,041,676	0.06%	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	1,041,514	0.06%	CRISIL AAA
9.85% Tata Sons Ltd NCD Mat 21-May-2017	INE895D08444	Activities Of Holding Companies	1	1,013,528	0.06%	CRISIL AAA
10.75% Shriram Transport Finance-Series II Mat 24-10-2018	INE721A07GS9	Other Credit Granting	397	415,780	0.02%	CRISIL AA+
<b>Subtotal</b>			<b>13,000</b>	<b>756,800,286</b>	<b>43.91%</b>	
<b>Total</b>			<b>2,258,764</b>	<b>1,625,025,951</b>	<b>94.29%</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.	14,525	34,613,001	2.01%	
<b>Subtotal</b>			<b>14,525</b>	<b>34,613,001</b>	<b>2.01%</b>	
<b>Cash/Cash equivalent &amp; Net Current Assets</b>						
1. Net Current Assets				63,753,781	3.70%	
<b>Subtotal</b>				<b>63,753,781</b>	<b>3.70%</b>	
<b>GRAND TOTAL</b>			<b>2,273,289</b>	<b>1,723,392,733</b>	<b>100.00%</b>	
Out of above- Infrastructure Investment			2,245,643	737,243,842	42.78%	
Average Maturity of Portfolio (in yrs)						7.09
Modified Duration (in yrs)						4.87
Yield to Maturity (%)						7.69%
Net NPA						-
<b>Credit Rating Exposure</b>						
AAA/equivalent			2,252,964	1,194,576,788	69.32%	
AA+/equivalent			5,798	428,341,163	24.85%	
AA/equivalent			-	-	-	
AA-/equivalent			2	2,108,000	0.12%	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
<b>TOTAL</b>			<b>2,258,764</b>	<b>1,625,025,951</b>	<b>94.29%</b>	
<b>Net Assets value</b>						<b>1,723,392,733</b>
<b>Unit Outstanding</b>						<b>117,234,111.2101</b>
<b>NAV per Unit</b>						<b>14.7004</b>

Note: As 31st Oct 2016 was non business day, Last declared Nav for the scheme was 14.6907 (NAV as of 28th Oct 2016)