

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 II						
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	2	2,201,299	4.46%	CRISIL AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	1	1,076,758	2.18%	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	1	1,071,408	2.17%	CRISIL AAA
8.25% EXIM Bank NCD Mat-23-Jun-2031	INE514E08FE0	Other monetary intermediation services n.e.c.	1	1,046,695	2.12%	CRISIL AAA
8.10% EXIM Bank NCD Mat-19-Nov-2025	INE514E08E53	Other monetary intermediation services n.e.c.	1	1,029,175	2.08%	CRISIL AAA
Subtotal			6	6,425,335	13.01%	
Infrastructure Bonds						
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service activities incidental to water transportation	2	2,229,153	4.51%	CRISIL AAA
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	160000	2,092,192	4.24%	CRISIL AAA
9.30% Power Grid NCD Mat 28-June-2026	INE752E07J25	Transmission of electric energy	1	1,290,092	2.82%	CRISIL AAA
9.45% Power Finance Corporation Ltd.Mat-01-AUG-2026	INE134E08D52	Other credit granting	1	1,123,883	2.28%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2034	INE053F09H55	Other credit granting	1	1,122,545	2.27%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2031	INE053F09HD2	Other credit granting	1	1,111,315	2.25%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07I25	Other credit granting	1	1,097,237	2.22%	CRISIL AAA
8.95% IRFC NCD Mat 10-Mar-2025	INE053F09G56	Other credit granting	1	1,087,200	2.20%	CRISIL AAA
9.02% Rural Electrification Corp Ltd Mat 19-Nov-2022	INE020B08B07	Other credit granting	1	1,065,512	2.16%	CRISIL AAA
8.40% Nuclear Power Corp. Mat 28-Nov-2025 (SR-XXIX TRCH-A)	INE206D08212	Electric power generation and transmission by nuclear power plant	1	1,059,741	2.15%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LVO	Transmission of electric energy	1	1,058,758	2.14%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Transmission of electric energy	1	1,054,528	2.14%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat-31-05-2021	INE134E08925	Other credit granting	1	1,051,684	2.13%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2027 (Tranche B)	INE206D08279	Electric power generation and transmission by nuclear power plant	1	1,046,800	2.12%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear power plant	1	1,043,753	2.11%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	1	1,042,525	2.11%	CRISIL AAA
8.45% Reliance Ports and Terminal Ltd NCD Mat 12-Jun-2023	INE941D07133	Service activities incidental to water transportation	1	1,040,313	2.11%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	1	1,034,255	2.09%	CRISIL AAA
Subtotal			160,018	21,751,484	44.05%	
Private Corporate Bonds						
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	1	1,092,119	2.21%	CRISIL AAA
10.25% Shriram Transport Fin NCD Mat 10-Oct-2024	INE721A07IG0	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	1,089,748	2.21%	CARE AA+
10.15% BAJAJ FINANCE LTD NCD MAT 19-SEP-2024	INE296A08714	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	1,084,568	2.20%	CRISIL AA+
9.45% LIC Housing Finance Co. Ltd. Mat-30-Jan-2022	INE115A07B3	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,079,711	2.19%	CRISIL AAA
8.90% IDFC Bank Ltd NCD Mat 19-Nov-2025	INE092T08592	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,079,395	2.19%	ICRA AAA
9.30% LIC Housing Finance Ltd. Mat-14-Sep-2022	INE115A07C1	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,077,585	2.18%	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.	1	1,075,953	2.18%	CARE AA+
8.70% IDFC Bank Ltd NCD Mat 20-May-2025	INE092T08BU0	Monetary intermediation of commercial banks, saving banks, postal savings bank and discount houses	1	1,064,121	2.15%	ICRA AAA
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	1	1,062,299	2.15%	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	1	1,059,573	2.15%	ICRA 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	1	1,056,299	2.14%	ICRA 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	1,053,173	2.13%	CRISIL AAA
9.15% Shriram Transport Fin NCD Mat 13-Apr-2021	INE721A07KCS	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	1,025,551	2.08%	CRISIL AA+
8.75% Mahindra and Mahindra Financial Services Ltd Mat-09-Oct-2025	INE774D07NN9	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	1,014,663	2.05%	CARE AAA
8.94% BAJAJ FINANCE LTD NCD MAT 07-Nov-2025	INE296A08763	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	1,010,500	2.05%	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.	1000	1,008,163	2.04%	CARE AAA
8.55% BAJAJ FINANCE LTD NCD MAT 26-APR-2021	INE296A07L0A	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	1,003,492	2.03%	CRISIL AA+
Subtotal			1,016	17,936,912	36.32%	
Total			161,040	46,113,731	93.39%	
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.	597	1,408,001	2.85%	
Subtotal			597	1,408,001	2.85%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				1,857,576	3.76%	
Subtotal				1,857,576	3.76%	
GRAND TOTAL			161,637	49,379,307	100.00%	
Out of above- Infrastructure Investment			160,018	21,751,484	44.05%	
Average Maturity of Portfolio (in yrs)						7.94
Modified Duration (in yrs)						5.24
Yield to Maturity (%)						7.79%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			161033	38,761,620	78.50%	
AA/equivalent			7	7,352,110	14.89%	
AA-/equivalent			-	-	-	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
TOTAL			161,040	46,113,731	93.39%	
Net Assets value						49,379,307
Unit Outstanding						3,648,142,9077
NAV per Unit						13.5354