Pension Fund Manager Name : HDFC Pension Management Company Limited
Periodicity of Submission: Monthly
Statement as on: 31st December 2015

(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	1	1,073,064	4.48%	CRISIL AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	1	1,053,841	4.40%	CRISIL AAA
8.10% EXIM Bank NCD Mat-19-Nov-2025	INE514E08ES3	Other monetary intermediation services n.e.c.	1	982,954	4.10%	CRISIL AAA
Subtotal			**3**	**3,109,859**	**12.98%**	
Infrastructure Bonds						
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	160000	2,035,008	8.49%	CRISIL AAA
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service activities incidental to water transportation	1	1,062,533	4.43%	CRISIL AAA
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other credit granting	1	1,056,888	4.41%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Other credit granting	1	1,056,160	4.41%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission of electric energy	1	1,024,137	4.27%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat-31-05-2021	INE134E08925	Other credit granting	1	1,020,382	4.26%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	1	1,007,733	4.21%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	1	1,002,669	4.18%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear power plant	1	996,558	4.16%	CRISIL AAA
Subtotal			**160,008**	**10,262,068**	**42.82%**	
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.	1	1,063,006	4.44%	CRISIL AA+
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	1	1,062,551	4.43%	CRISIL AAA
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	1	1,052,293	4.39%	CARE AA+
10% Shriram Transport Fin NCD Mat 13-Nov-2024	INE721A07IO4	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	1,045,286	4.36%	CARE AA+
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	1	1,043,000	4.35%	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	1,036,862	4.33%	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	1,035,348	4.32%	ICRA AAA
8.75% Mahindra and Mahindra Finanical Services Ltd Mat-09-Oct-2025	INE774D07NN9	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	976,981	4.08%	CARE AAA
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	973,223	4.06%	CARE AAA
Subtotal			**1,008**	**9,288,551**	**38.76%**	
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.	221	495,501	2.07%	
Subtotal			**221**	**495,501**	**2.07%**	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				807,933	3.37%	
Subtotal				**807,933**	**3.37%**	
GRAND TOTAL			**161,240**	**23,963,911**	**100.00%**	
Out of above- Infrastructure Investment			160,008	10,262,068	**42.82%**	
Average Maturity of Portfolio (in yrs)						7.79
Modified Duration (in yrs)						5.11
Yield to Maturity (%)						8.51%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			161016	19,499,892	81.37%	
AA+/equivalent			3	3,160,586	13.19%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
TOTAL			**161,019**	**22,660,478**	**94.56%**	
Net Assets value						**23,963,911**
Unit Outstanding						**1,940,834.3179**
NAV per Unit						**12.3472**