Pension Fund Manager Name : HDFC Pension Management Company Limited
Periodicity of Submission: Monthly
Statement as on: 29th February 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	1	1,059,866	3.88%	CRISIL AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	1	1,042,721	3.82%	CRISIL AAA
8.10% EXIM Bank NCD Mat-19-Nov-2025	INE514E08ES3	Other monetary intermediation services n.e.c.	1	966,635	3.54%	CRISIL AAA
Subtotal			**3**	**3,069,222**	**11.25%**	
Infrastructure Bonds						
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	160000	1,979,344	7.25%	CRISIL AAA
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service activities incidental to water transportation	1	1,075,802	3.94%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Other credit granting	1	1,033,718	3.79%	CRISIL AAA
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other credit granting	1	1,032,791	3.78%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2031	INE053F09HD2	Other credit granting	1	1,030,170	3.78%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission of electric energy	1	1,011,891	3.71%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat-31-05-2021	INE134E08925	Other credit granting	1	1,011,181	3.71%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	1	995,642	3.65%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	1	991,392	3.63%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear power plant	1	980,340	3.59%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Transmission of electric energy	1	972,325	3.56%	CRISIL AAA
Subtotal			**160,010**	**12,114,596**	**44.40%**	
Private Corporate Bonds						
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	1,050,479	3.85%	CARE AA+
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	1	1,048,742	3.84%	CRISIL AAA
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	1,044,504	3.83%	CRISIL AA+
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	1	1,044,144	3.83%	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	1,036,554	3.80%	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	1,036,277	3.80%	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	1,030,153	3.78%	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	1,017,850	3.73%	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	969,464	3.55%	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	967,030	3.54%	CARE AAA
Subtotal			**1,009**	**10,245,197**	**37.55%**	
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.	314	710,815	2.61%	
Subtotal			**314**	**710,815**	**2.61%**	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				1,146,708	4.20%	
Subtotal				**1,146,708**	**4.20%**	
GRAND TOTAL			**161,336**	**27,286,537**	**100.00%**	
Out of above- Infrastructure Investment			160,010	12,114,596	44.40%	
Average Maturity of Portfolio (in yrs)						8.24
Modified Duration (in yrs)						5.21
Yield to Maturity (%)						8.75%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			161018	21,253,333	77.89%	
AA+/equivalent			4	4,175,681	15.30%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
TOTAL			**161,022**	**25,429,015**	**93.19%**	
Net Assets value						**27,286,537**
Unit Outstanding						**2,206,788.9126**
NAV per Unit						**12.3648**