Pension Fund Manager Name : HDFC Pension Management Company Limited
Periodicity of Submission: Monthly
Statement as on: 31st January 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	10,72,319	4.19%	CRISIL AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	1	10,56,273	4.13%	CRISIL AAA
8.10% EXIM Bank NCD Mat-19-Nov-2025	INE514E08ES3	Other monetary intermediation services n.e.c.	1	9,79,969	3.83%	CRISIL AAA
Subtotal			**3**	**31,08,561**	**12.15%**	
Infrastructure Bonds						
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	160000	20,06,480	7.85%	CRISIL AAA
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service activities incidental to water transportation	1	10,89,775	4.26%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Other credit granting	1	10,53,264	4.12%	CRISIL AAA
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other credit granting	1	10,53,037	4.12%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat-31-05-2021	INE134E08925	Other credit granting	1	10,24,244	4.00%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission of electric energy	1	10,23,498	4.00%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	1	10,10,400	3.95%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	1	10,07,209	3.94%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear power plant	1	9,93,673	3.89%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Transmission of electric energy	1	9,90,379	3.87%	CRISIL AAA
Subtotal			**1,60,009**	**1,12,51,961**	**43.99%**	
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	10,74,125	4.20%	CRISIL AA+
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	1	10,61,760	4.15%	CRISIL AAA
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	1	10,52,318	4.11%	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	10,48,923	4.10%	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	10,39,400	4.06%	CARE AA+
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	10,38,594	4.06%	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	10,31,966	4.03%	ICRA AAA
8.75% Mahindra and Mahindra Finanical Services Ltd Mat-09-Oc	INE774D07NN9	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	9,69,889	3.79%	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	9,66,869	3.78%	CARE AAA
Subtotal			**1,008**	**92,83,845**	**36.30%**	
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.	505	11,36,396	4.44%	
Subtotal			**505**	**11,36,396**	**4.44%**	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				7,95,334	3.11%	
Subtotal				**7,95,334**	**3.11%**	
GRAND TOTAL			**1,61,525**	**2,55,76,096**	**100.00%**	
Out of above- Infrastructure Investment			1,60,009	1,12,51,961	**43.99%**	
Average Maturity of Portfolio (in yrs)						8.00
Modified Duration (in yrs)						5.16
Yield to Maturity (%)						8.52%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			161017	2,04,78,523	80.07%	
AA+/equivalent			3	31,65,843	12.38%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
TOTAL			**1,61,020**	**2,36,44,366**	**92.45%**	
Net Assets value						**2,55,76,096**
Unit Outstanding						**20,57,785.9473**
NAV per Unit						**12.4289**

Note: As 31st January 2016 was non business day, Last declared Nav for the scheme was 12.4233 (NAV as of 29th January 2016)