

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

HDFC Pension Management Company Limited  
Monthly  
31st July 2015

(Amount in 'Rs.')

Details of Portfolio for - Scheme C - Tier II						
Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (if rated)
<b>Debt Instruments</b>						
<b>Bonds / NCD</b>						
<b>PSU / PFI Bonds</b>						
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	10,76,323	6.72%	AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	1	10,53,219	6.58%	AAA
	<b>Subtotal</b>		<b>2</b>	<b>21,29,542</b>	<b>13.30%</b>	
<b>Infrastructure Bonds</b>						
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other credit granting	1	10,52,188	6.57%	AAA
8.90% IDFC Ltd NCD Mat 19-Nov-2025	INE043D07328	Other credit granting	1	10,31,800	6.44%	AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission Of Electric Energy	1	10,22,119	6.38%	AAA
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	80000	10,07,312	6.29%	AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	1	10,04,208	6.27%	AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	1	9,99,698	6.24%	AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear power plants	1	9,92,554	6.20%	AAA
	<b>Subtotal</b>		<b>80,006</b>	<b>71,09,879</b>	<b>44.39%</b>	
<b>Private Corporate Bonds</b>						
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	1	10,62,451	6.63%	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	10,51,000	6.56%	AA+
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	1	10,50,699	6.56%	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	10,49,114	6.55%	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	10,34,730	6.46%	AAA
	<b>Subtotal</b>		<b>5</b>	<b>52,47,994</b>	<b>32.8%</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.	392	8,50,383	5.31%	
	<b>Subtotal</b>		<b>392</b>	<b>8,50,383</b>	<b>5.31%</b>	
<b>Cash/Cash equivalent &amp; Net Current Assets</b>						
1. Net Current Assets				6,79,284	4.24%	
	<b>Subtotal</b>			<b>6,79,284</b>	<b>4.24%</b>	
<b>GRAND TOTAL</b>			<b>80,405</b>	<b>1,60,17,082</b>	<b>100.00%</b>	
Out of above- Infrastructure Investment				71,09,879	44.39%	
Average Maturity of Portfolio (in yrs)						8.10
Modified Duration (in yrs)						5.15
Yield to Maturity (%)						8.56%
Net NPA						-
<b>Credit Rating Exposure</b>						
AAA/equivalent			80010	1,13,36,601	70.78%	
AA+/equivalent			3.00	31,50,813	19.67%	
AA/equivalent			-	-	-	
AA-/equivalent						
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
<b>TOTAL</b>			<b>80,013</b>	<b>1,44,87,415</b>	<b>90.45%</b>	
<b>Net Assets value</b>						<b>1,60,17,082</b>
<b>Unit Outstanding</b>						<b>13,43,172.2159</b>
<b>NAV per Unit</b>						<b>11.9248</b>