

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

HDFC Pension Management Company Limited
Monthly
31st July 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	2,198,340	4.98%	CRISIL AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	1	1,075,731	2.44%	CRISIL AAA
8.25% EXIM Bank NCD Mat-23-Jun-2031	INE514E08FE0	Other monetary intermediation services n.e.c.	1	1,032,206	2.34%	CRISIL AAA
8.10% EXIM Bank NCD Mat-19-Nov-2025	INE514E08ES3	Other monetary intermediation services n.e.c.	1	1,017,057	2.30%	CRISIL AAA
	Subtotal		5	5,323,334	12.06%	
Infrastructure Bonds						
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service activities incidental to water transportation	2	2,228,501	5.05%	CRISIL AAA
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	160000	2,065,008	4.68%	CRISIL AAA
9.30% Power Grid NCD Mat 28-June-2026	INE752E07JZ5	Transmission of electric energy	1	1,373,618	3.11%	CRISIL AAA
9.46% Power Finance Corporation Ltd.Mat-01-AUG-2026	INE134E08DS2	Other credit granting	1	1,110,488	2.52%	CRISIL AAA
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other credit granting	1	1,106,005	2.51%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2031	INE053F09HD2	Other credit granting	1	1,096,512	2.48%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Other credit granting	1	1,087,238	2.46%	CRISIL AAA
9.02% Rural Electrification Corp Ltd Mat 19-Nov-2022	INE020B08B07	Other credit granting	1	1,058,788	2.40%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission of electric energy	1	1,057,027	2.39%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat-31-05-2021	INE134E08925	Other credit granting	1	1,050,444	2.38%	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	1,047,329	2.37%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	1	1,038,325	2.35%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Transmission of electric energy	1	1,037,797	2.35%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2027 (Tranche B)	INE206D08279	Electric power generation and transmission by nuclear power plant	1	1,033,066	2.34%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear power plant	1	1,030,954	2.34%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	1	1,027,593	2.33%	CRISIL AAA
	Subtotal		160,016	19,448,692	44.05%	
Private Corporate Bonds						
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	1	1,086,444	2.46%	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	1,079,650	2.45%	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	1,073,794	2.43%	CRISIL 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	1,071,758	2.43%	CRISIL AAA
9.30% LIC Housing Finance Ltd. Mat-14-Sep-2022	INE115A07CY1	Activities of specialized institutions granting credit for house purchases that also take deposits	1	1,071,025	2.43%	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	1,068,138	2.42%	ICRA 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	1,065,824	2.41%	CARE AA+
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	1	1,062,676	2.41%	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	1,053,455	2.39%	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	1,052,508	2.38%	CRISIL 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	1,047,772	2.37%	ICRA 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	1,016,376	2.30%	CRISIL AA+
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	1,005,912	2.28%	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	1,003,633	2.27%	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	1,000,266	2.27%	CARE AAA
8.55% BAJAJ FINANCE LTD NCD MAT 26-APR-2021	INE296A07L40	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	994,061	2.25%	CRISIL AA+
	Subtotal		1,015	16,753,293	37.95%	
	Total		161,036	41,525,319	94.06%	
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.	406	951,499	2.16%	
	Subtotal		406	951,499	2.16%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets						
				1,669,978	3.78%	
	Subtotal			1,669,978	3.78%	
GRAND TOTAL						
			161,442	44,146,796	100.00%	
Out of above- Infrastructure Investment			160,016	19,448,692	44.05%	
Average Maturity of Portfolio (in yrs)						7.93
Modified Duration (in yrs)						5.20
Yield to Maturity (%)						7.96%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			161029	34,227,026	77.53%	
AA+/equivalent			7	7,298,294	16.53%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
	TOTAL		161,036	41,525,319	94.06%	
Net Assets value						44,146,796
Unit Outstanding						3,312,194,9582
NAV per Unit						13.3285

Note: As 31st July 2016 was non business day, Last declared Nav for the scheme was 13.3226 (NAV as of 29th July 2016)