

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

HDFC Pension Management Company Limited
Monthly
30th June 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 | | 1 | 10,64,103 | 7.07% | AAA |
| 9.75% EXIM Bank NCD Mat-04-Oct-2020 | INE514E08CW9 | | 1 | 10,45,455 | 6.95% | AAA |
| Subtotal | | | 2 | 21,09,558 | 14.02% | |
| Infrastructure Bonds | | | | | | |
| 8.83%IRFC NCD Mat 14-May-2034 | INE053F09HG5 | | 1 | 10,39,163 | 6.90% | AAA |
| 8.90% IDFC Ltd NCD Mat 19-Nov-2025 | INE043D07328 | | 1 | 10,21,244 | 6.79% | AAA |
| 8.93% Power Grid NCD Mat 20-Oct-2021 | INE752E07LV0 | | 1 | 10,13,346 | 6.73% | AAA |
| 8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021 | INE134E08GT3 | | 1 | 9,95,295 | 6.61% | AAA |
| 8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021 | INE020B08872 | | 1 | 9,94,500 | 6.61% | AAA |
| 8.49% NTPC NCD Mat 25-Mar-2025 | INE733E07JP6 | | 80000 | 9,91,784 | 6.59% | AAA |
| 8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A) | INE206D08261 | | 1 | 9,83,372 | 6.53% | AAA |
| Subtotal | | | 80,006 | 70,38,705 | 46.77% | |
| Private Corporate Bonds | | | | | | |
| 9.69% Tata Sons Ltd NCD Mat 12-Jun-2022 | INE895D08451 | | 1 | 10,53,495 | 7.00% | AAA |
| 10.15% BAJAJ FINANCE LTD NCD MAT 19-SEP-2024 | INE296A08714 | | 1 | 10,46,177 | 6.95% | AA+ |
| 9.45% LIC Housing Finance Co. Ltd. Mat-10-Sept-2019 | INE115A07FS6 | | 1 | 10,27,601 | 6.83% | AAA |
| 10% Shriram Transport Fin NCD Mat 13-Nov-2024 | INE721A07I04 | | 1 | 10,22,400 | 6.79% | AA+ |
| Subtotal | | | 4 | 41,49,673 | 27.57% | |
| Money Market Instruments | | | | | | |
| Liquid Funds | | | | | | |
| Reliance Liquidity Fund - Direct Growth Plan - Growth Option | INF204K01ZP3 | | 554 | 11,91,716 | 7.92% | |
| Subtotal | | | 554 | 11,91,716 | 7.92% | |
| Cash/Cash equivalent & Net Current Assets | | | | | | |
| 1. Net Current Assets | | | | 5,60,934 | 3.73% | |
| Subtotal | | | | 5,60,934 | 3.73% | |
| GRAND TOTAL | | | 80,566 | 1,50,50,587 | 100.00% | |
| Out of above- Infrastructure Investment | | | | 70,38,705 | 46.77% | |
| Average Maturity of Portfolio (in yrs) | | | | | | 8.51 |
| Modified Duration (in yrs) | | | | | | 5.36 |
| Yield to Maturity (%) | | | | | | 8.74% |
| Net NPA | | | | | | - |
| Credit Rating Exposure | | | | | | |
| AAA/equivalent | | | 80,010 | 1,12,29,359 | 74.61% | |
| AA+/equivalent | | | 2 | 20,68,577.00 | 13.74% | |
| AA/equivalent | | | - | - | - | |
| AA-/equivalent | | | - | - | - | |
| A+/equivalent | | | - | - | - | |
| A/equivalent | | | - | - | - | |
| A-/equivalent | | | - | - | - | |
| BBB+/equivalent | | | - | - | - | |
| BBB/equivalent | | | - | - | - | |
| BBB-/equivalent | | | - | - | - | |
| Lower (Below Investment Grade) | | | - | - | - | |
| TOTAL | | | 80,012 | 1,32,97,935.92 | 88.35% | |
| Net Assets value | | | | | | 1,50,50,587 |
| Unit Outstanding | | | | | | 12,83,057.0141 |
| NAV per Unit | | | | | | 11.7302 |