

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

HDFC Pension Management Company Limited
Monthly
31st May 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	10,76,151	7.42%	AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9		1	10,56,282	7.29%	AAA
			2	21,32,433	14.71%	
Infrastructure Bonds						
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5		1	10,59,061	7.31%	AAA
8.90% IDFC Ltd NCD Mat 19-Nov-2025	INE043D07328		1	10,36,192	7.15%	AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0		1	10,23,823	7.06%	AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3		1	10,05,716	6.94%	AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872		1	10,00,908	6.91%	AAA
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6		80000	10,00,304	6.90%	AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261		1	9,98,200	6.89%	AAA
			80,006	71,24,204	49.15%	
Private Corporate Bonds						
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451		1	10,65,561	7.35%	AAA
10.15% BAJAJ FINANCE LTD NCD MAT 19-SEP-2024	INE296A08714		1	10,56,047	7.29%	AA+
10% Shriram Transport Fin NCD Mat 13-Nov-2024	INE721A07IO4		1	10,47,294	7.23%	AA+
9.45% LIC Housing Finance Co. Ltd. Mat-10-Sept-2019	INE115A07FS6		1	10,36,445	7.15%	AAA
			4	42,05,346	29.01%	
Money Market Instruments						
Liquid Funds						
Reliance Liquidity Fund - Direct Growth Plan - Growth Option	INF204K01ZP3		233	4,98,113	3.44%	
			233	4,98,113	3.44%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				5,35,094	3.69%	
				5,35,094	3.69%	
GRAND TOTAL			80,245	1,44,95,190	100.00%	
Out of above- Infrastructure Investment				71,24,204	49.15%	
Average Maturity of Portfolio (in yrs)						8.61
Modified Duration (in yrs)						5.44
Yield to Maturity (%)						8.52%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			80010	1,13,58,642	78.36%	
AA+/equivalent			2.00	21,03,341	14.51%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
TOTAL			80,012	1,34,61,982.61	92.87%	
Net Assets value						1,44,95,190
Unit Outstanding						12,30,625.4167
NAV per Unit						11.7787