

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

HDFC Pension Management Company Limited  
Monthly  
31st October 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	10,85,421	5.21%	CRISIL AAA
9.75% EXIM Bank NCD Mat-04-Oct-2020	INE514E08CW9	Other monetary intermediation services n.e.c.	1	10,63,219	5.10%	CRISIL AAA
<b>Subtotal</b>			<b>2</b>	<b>21,48,640</b>	<b>10.32%</b>	
<b>Infrastructure Bonds</b>						
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric power generation by coal based thermal power plants	160000	20,39,024	9.79%	CRISIL AAA
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other credit granting	1	10,80,307	5.19%	CRISIL AAA
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service activities incidental to water transportation	1	10,77,714	5.17%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Other credit granting	1	10,72,305	5.15%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission of electric energy	1	10,35,418	4.97%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08GT3	Other credit granting	1	10,18,104	4.89%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other credit granting	1	10,12,960	4.86%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric power generation and transmission by nuclear	1	10,11,969	4.86%	CRISIL AAA
<b>Subtotal</b>			<b>1,60,007</b>	<b>93,47,801</b>	<b>44.88%</b>	
<b>Private Corporate Bonds</b>						
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities of holding companies	1	10,75,265	5.16%	CRISIL 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	10,66,884	5.12%	CRISIL AA+
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture of other agrochemical products n.e.c.	1	10,60,387	5.09%	CARE 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	10,58,030	5.08%	CARE AA+
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	10,51,715	5.05%	ICRA AAA
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	10,41,689	5.00%	CRISIL AAA
8.75% Mahindra and Mahindra Financial Services Ltd Mat-09-Oct	INE774D07NN9	Other financial service activities, except insurance and pension funding activities, n.e.c.	1	9,89,520	4.75%	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	9,85,440	4.73%	CARE AAA
<b>Subtotal</b>			<b>1,007</b>	<b>83,28,930</b>	<b>39.99%</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.	156	3,45,569	1.66%	
<b>Subtotal</b>			<b>156</b>	<b>3,45,569</b>	<b>1.66%</b>	
<b>Cash/Cash equivalent &amp; Net Current Assets</b>						
1. Net Current Assets				6,57,937	3.16%	
<b>Subtotal</b>				<b>6,57,937</b>	<b>3.16%</b>	
<b>GRAND TOTAL</b>			<b>1,61,172</b>	<b>2,08,28,877</b>	<b>100.00%</b>	
Out of above- Infrastructure Investment			1,60,007	93,47,801	44.88%	
Average Maturity of Portfolio (in yrs)						8.08
Modified Duration (in yrs)						5.26
Yield to Maturity (%)						8.32%
Net NPA						-
<b>Credit Rating Exposure</b>						
AAA/equivalent			161013	1,66,40,069	79.89%	
AA+/equivalent			3	31,85,301	15.29%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
<b>TOTAL</b>			<b>1,61,016</b>	<b>1,98,25,370</b>	<b>95.18%</b>	
<b>Net Assets value</b>						<b>2,08,28,877</b>
<b>Unit Outstanding</b>						<b>16,93,386.8221</b>
<b>NAV per Unit</b>						<b>12.3001</b>

Note: As 31st Oct 2015 was non business day, Last declared Nav for the scheme was 12.2973 (NAV as of 30th Oct 2015)