

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

HDFC Pension Management Company Limited
 Monthly
 31st October 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	2,221,418	3.75%	CRISIL AAA
8.80% Food Corporation of India Ltd Mat 22-03-2028	INE861G08027	Activities Of Commission Agents, Brokers Dealing In Wholesale Trade Of Agricultural Raw Material, Live Animals, Food, Beverages, Intoxicants And Textiles	1	1,096,140	1.85%	CRISIL AAA
9.75% EXIM Bank NCD Mat 04-Oct-2020	INES14E08CW9	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,080,287	1.82%	CRISIL AAA
8.25% EXIM Bank NCD Mat-23-Jun-2031	INES14E08FEO	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,060,110	1.79%	CRISIL AAA
8.10% EXIM Bank NCD Mat-19-Nov-2025	INES14E08ES3	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,036,470	1.75%	CRISIL AAA
	Subtotal		6	6,494,425	10.97%	
Infrastructure Bonds						
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service Activities Incidental To Water Transportation	2	2,237,171	3.78%	CRISIL AAA
9.30% Power Grid NCD Mat 04-Sep-2024	INE752E07L00	Transmission Of Electric Energy	2	2,203,390	3.72%	CRISIL AAA
8.95%IRFC NCD Mat 10-Mar-2025	INE053F09G0V6	Other Credit Granting	2	2,192,478	3.70%	CRISIL AAA
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric Power Generation By Coal Based Thermal Power Plants	160000	2,106,448	3.56%	CRISIL AAA
9.30% Power Grid NCD Mat 28-June-2026	INE752E07J25	Transmission Of Electric Energy	1	1,399,462	2.36%	CRISIL AAA
8.83%IRFC NCD Mat 14-May-2034	INE053F09HG5	Other Credit Granting	1	1,137,909	1.92%	CRISIL AAA
9.46% Power Finance Corporation Ltd.Mat-01-AUG-2026	INE134E08D52	Other Credit Granting	1	1,131,286	1.91%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2031	INE053F09HD2	Other Credit Granting	1	1,124,905	1.90%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07J25	Other Credit Granting	1	1,103,631	1.86%	CRISIL AAA
8.70% Power Finance Corporation Ltd.Mat-14-05-2025	INE134E08CY2	Other Credit Granting	1	1,071,008	1.81%	CRISIL AAA
9.02% Rural Electrification Corp Ltd Mat 19-Nov-2022	INE020B08807	Other Credit Granting	1	1,070,227	1.81%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Transmission Of Electric Energy	1	1,069,054	1.81%	CRISIL AAA
8.40% Nuclear Power Corp. Mat 28-Nov-2025 (SR-XXIX TRCH-A)	INE206D08212	Electric Power Generation, Transmission And Distribution	1	1,066,359	1.80%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LVO	Transmission Of Electric Energy	1	1,062,677	1.79%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat-31-05-2021	INE134E08925	Other Credit Granting	1	1,057,088	1.79%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2027 (Tranche B)	INE206D08279	Electric Power Generation, Transmission And Distribution	1	1,055,224	1.78%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-03-2026(Tranche A)	INE206D08261	Electric Power Generation, Transmission And Distribution	1	1,051,527	1.78%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat-09-DEC-2021	INE134E08G73	Other Credit Granting	1	1,047,992	1.77%	CRISIL AAA
8.45% Reliance Ports and Terminal Ltd NCD Mat 12-Jun-2023	INE941D07133	Service Activities Incidental To Water Transportation	1	1,045,897	1.77%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other Credit Granting	1	1,044,766	1.76%	CRISIL AAA
	Subtotal		160,022	26,278,498	44.37%	
Private Corporate Bonds						
8.90% IDFC Bank Ltd NCD Mat 19-Nov-2025	INE092T08592	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	2	2,174,995	3.67%	ICRA AAA
9.20% Capital First Ltd Mat 22-Jan-2021	INE68807204	Other Credit Granting	2	2,071,068	3.50%	CARE AA+
8.94% BAJAJ FINANCE LTD NCD MAT 07-Nov-2025	INE296A08763	Trusts, Funds And Other Financial Vehicles	2	2,054,787	3.47%	CRISIL AA+
10.25% Shriram Transport Fin NCD Mat 10-Oct-2024	INE721A07G0	Other Credit Granting	1	1,098,522	1.85%	CARE AA+
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities Of Holding Companies	1	1,095,265	1.85%	CRISIL AAA
10.15% BAJAJ FINANCE LTD NCD MAT 19-SEP-2024	INE296A08714	Trusts, Funds And Other Financial Vehicles	1	1,092,233	1.84%	CRISIL AA+
9.45% LIC Housing Finance Co. Ltd. Mat-30-Jan-2022	INE115A078Y3	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	1,089,636	1.84%	CRISIL AAA
10% Shriram Transport Fin NCD Mat 13-Nov-2024	INE721A07Q04	Other Credit Granting	1	1,085,285	1.83%	CARE AA+
9.60% LIC Housing Finance Ltd. Mat-07-MAR-2021	INE115A07AL2	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	1,081,686	1.83%	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	1,081,276	1.83%	CRISIL AAA
8.70% IDFC Bank Ltd NCD Mat 20-May-2025	INE092T088U0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,071,113	1.81%	ICRA AAA
8.67% IDFC Bank Ltd NCD Mat 03-Jan-2025	INE092T08854	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,067,328	1.80%	ICRA AAA
10.35% United Phosphorus Ltd. NCD MAT 08-June-2019	INE628A08197	Manufacture Of Pesticides And Other Agrochemical Products	1	1,062,749	1.79%	CARE AA+
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	1,062,132	1.79%	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	1,054,638	1.78%	CRISIL AAA
9.15% Shriram Transport Fin NCD Mat 13-Apr-2021	INE721A07KC5	Other Credit Granting	1	1,035,075	1.75%	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	1,022,291	1.73%	CARE AAA
8.69% IIL&FS Ltd. NCD Mat 25-Aug-2025	INE871D07OJ9	Activities Of Holding Companies	1000	1,019,525	1.72%	CARE AAA
8.55% BAJAJ FINANCE LTD NCD MAT 26-APR-2021	INE296A07L0A	Trusts, Funds And Other Financial Vehicles	1	1,018,338	1.72%	CRISIL AA+
	Subtotal		1,021	23,337,953	39.41%	
	Total		161,049	56,110,876	94.75%	
Money Market Instruments						
Liquid Funds						
Reliance Liquidity Fund - Direct Growth Plan - Growth Option	INF204K012P3	Other financial service activities, except insurance and pension funding activities, n.e.c.	509	1,213,000	2.05%	
	Subtotal		509	1,213,000	2.05%	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets						
				1,896,145	3.20%	
	Subtotal			1,896,145	3.20%	
	GRAND TOTAL		161,558	59,220,021	100.00%	
Out of above - Infrastructure Investment			160,022	26,278,498	44.37%	
Average Maturity of Portfolio (in yrs)						7.67
Modified Duration (in yrs)						5.16
Yield to Maturity (%)						7.65%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			161039	45,592,818	76.99%	
AA+/equivalent			10	10,518,058	17.76%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
	TOTAL		161,049	56,110,876	94.75%	
Net Assets value						59,220,021
Unit Outstanding						4,277,031.4261
NAV per Unit						13.8460

Note: As 31st Oct 2016 was non business day, Last declared Nav for the scheme was 13.8369 (NAV as of 28th Oct 2016)