

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

HDFC Pension Management Company Limited
Monthly
30th April 2017

(Amount in ₹s)

Details of Portfolio for - Scheme C - Tier I

Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (If rated)
8.50% LIC Housing Finance Co. Ltd. Mat-29-Aug-2025	INE115A07HX2	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	11	1,14,51,486	0.37%	CRISIL AAA
9.17% IDFC Bank Ltd NCD Mat 14-Oct-2024	INE092T08BQ8	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	10	1,07,44,887	0.35%	ICRA AAA
10.15% Shriram Transport Fin NCD Mat 15-July-2021	INE721A07HJ6	Other Credit Granting	10000	1,06,37,894	0.34%	CRISIL AA+
8.89% IDFC Bank Ltd NCD Mat 02-Dec-2020	INE092T08B00	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	10	1,04,71,367	0.34%	ICRA AAA
9.30% Shriram Transport Fin NCD Mat 18-Mar-2026	INE721A07JX3	Other Credit Granting	10	1,04,10,413	0.34%	CRISIL AA+
9.25% Shriram Transport Fin NCD Mat 18-Mar-2021	INE721A07JW5	Other Credit Granting	10	1,03,09,718	0.33%	CRISIL AA+
8.85% BAJAJ FINANCE LTD NCD MAT 21-July-2026	INE296A08789	Trusts, Funds And Other Financial Vehicles	10	1,02,62,000	0.33%	CARE AAA
9.15% Shriram Transport Fin NCD Mat 13-Apr-2021	INE721A07KC5	Other Credit Granting	9	92,55,468	0.30%	CRISIL AAA
8.90% HDFC Ltd Mat 18-Aug-2020	INE001A07FT6	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	6	62,68,245	0.20%	CRISIL AAA
9.38% IDFC Bank Ltd NCD Mat 12-September-2024	INE092T08B8P0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	5	34,29,273	0.18%	ICRA AAA
8.73% IDFC Bank Ltd NCD Mat 14-Jun-2022	INE092T08B844	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	5	52,55,530	0.17%	ICRA AAA
9.25% Tata Sons Ltd NCD Mat 19-June-2019	INE895D07479	Activities Of Holding Companies	5	51,96,746	0.17%	CRISIL AAA
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.	5	50,83,690	0.16%	CARE AAA
8.64% IDFC Bank Ltd NCD Mat 15-April-2020	INE092T08B972	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	4	41,37,312	0.13%	ICRA AAA
8.90% IDFC Bank Ltd NCD Mat 19-Nov-2025	INE092T08B592	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	3	31,98,156	0.10%	ICRA AAA
8.68% LIC Housing Finance Ltd. Mat 30-Mar-2020	INE115A07GX4	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	3	31,04,311	0.10%	CRISIL AAA
9.50% IL&FS Ltd. NCD Mat 28-July-2024	INE871D07N13	Activities Of Holding Companies	2900	30,70,941	0.10%	ICRA AAA
9.47% LIC Housing Finance Ltd 23rd Aug 2024	INE115A07F05	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	2	21,83,259	0.07%	CRISIL AAA
9.55% IL&FS Ltd. NCD Mat 13-Aug-2024	INE871D07N11	Activities Of Holding Companies	2000	21,22,448	0.07%	ICRA AAA
8.70% IDFC Bank Ltd NCD Mat 20-May-2025	INE092T08B8U0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	2	21,04,415	0.07%	ICRA AAA
9.44% LIC Housing Finance Co. Ltd. Mat 30-Aug-2019.	INE115A07FU2	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	2	20,90,487	0.07%	CRISIL AAA
9.55% Hindalco Ind. Ltd. NCD Mat 27-Jun-2022	INE038A07266	Manufacture Of Copper From Ore, And Other Copper Products And Alloys	2	20,86,340	0.07%	CRISIL AA-
9.43% Tata Sons Ltd NCD Mat 02-Jun-2019	INE895D07461	Activities Of Holding Companies	2	20,83,383	0.07%	CRISIL AAA
10% Shriram Transport Fin NCD Mat 15-Oct-2019	INE721A07H8	Other Credit Granting	2000	20,78,357	0.07%	CRISIL AA+
8.69% IL&FS Ltd. NCD Mat 25-Aug-2025	INE871D07J09	Activities Of Holding Companies	2000	20,26,336	0.07%	CARE AAA
10.50% Shriram Transport Fin-Series II Mat 09-08-2017	INE721A07DM9	Other Credit Granting	2000	20,17,623	0.07%	CRISIL AA+
9.74% Tata Sons Ltd NCD Mat 13-Jan-2024	INE895D07396	Activities Of Holding Companies	1	11,02,112	0.04%	CRISIL AAA
10.24% IL& Finance Ltd Mat 17-09-2019	INE523E07459	Other Financial Service Activities, Except Insurance And Pension Funding Activities, N.E.C.	1000	10,50,402	0.03%	ICRA AA+
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	10,45,660	0.03%	CRISIL AAA
8.97% Tata Sons Ltd NCD Mat 15-Jul-2020	INE895D08253	Activities Of Holding Companies	1	10,45,646	0.03%	CRISIL AAA
9.51% LIC Housing Finance Co. Ltd. Mat-24-07-2019	INE115A07FK3	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	10,45,384	0.03%	CRISIL AAA
8.72% IDFC Bank Ltd NCD Mat 29-Sep-2020	INE092T08B576	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,40,744	0.03%	ICRA AAA
9.63% LIC Housing Finance Co. Ltd. Mat-22-01-2019	INE115A07EW1	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	10,37,537	0.03%	CRISIL AAA
9.18% IDFC Bank Ltd NCD Mat 11-Jun-2024	INE092T08AW8	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,37,121	0.03%	ICRA AAA
9.33% IDFC Bank Ltd NCD Mat 14-March-2026	INE092T08B4P2	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,35,510	0.03%	ICRA AAA
8.90% IDFC Bank Ltd NCD Mat 29-Sep-2019	INE092T08B267	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,34,174	0.03%	ICRA AAA
9.65% LIC Housing Finance Co. Ltd. Mat-01-11-2018	INE115A07EP5	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	10,32,922	0.03%	CRISIL AAA
8.37% LIC Housing Finance Co. Ltd. Mat-21-05-2023	INE115A07DX1	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	10,30,369	0.03%	CRISIL AAA
9.85% Tata Sons Ltd NCD Mat 21-May-2017	INE895D08444	Activities Of Holding Companies	1	10,01,530	0.03%	CRISIL AAA
10.75% Shriram Transport Finance-Series II Mat 24-10-2018	INE721A07GS9	Other Credit Granting	397	4,12,202	0.01%	CRISIL AA+
Subtotal				23,193	1,05,70,249	34.19%
Total				22,69,948	2,94,96,97,834	95.41%
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.	14,234	3,50,59,000	1.13%	
Subtotal				14,234	3,50,59,000	1.13%
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				10,68,54,835	3.46%	
Subtotal				10,68,54,835	3.46%	
GRAND TOTAL				22,84,182	3,09,16,11,669	100.00%
Out of above- Infrastructure Investment			22,46,338	1,44,85,74,882	46.86%	
Average Maturity of Portfolio (in yrs)						6.95
Modified Duration (in yrs)						4.81
Yield to Maturity (%)						7.77%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			22,54,177	2,53,95,04,801	82.14%	
AA+/equivalent			15,769	40,81,06,693	13.20%	
AA/equivalent			-	-	-	
AA-/equivalent			2	20,86,340	0.07%	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
TOTAL				22,69,948	2,94,96,97,834	95.41%
Net Assets value						3,09,16,11,669
Unit Outstanding						20,45,60,173.9316
NAV per Unit						15.1134

Note: As 30th April 2017 was non business day, Last declared Nav for the scheme was 15.1068 (NAV as of 28th April 2017)