



Pension Fund Manager Name : **HDFC Pension Management Company Limited**  
 Periodicity of Submission: **Monthly**  
 Statement as on: **30th June 2018**

(Amount in Rs)

Details of Portfolio for - Scheme C - Tier I						
Particulars	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Rating (if rated)
10.25% Shriram Transport Fin NCD Mat 18-Sep-2024	INE721A07HY5	Other Credit Granting	18	18,806,177	0.26%	CARE AA+
9.45% LIC Housing Finance Co. Ltd. Mat 30-Jan-2022	INE15A078Y3	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	18	18,427,502	0.25%	CRISIL AAA
10.35% United Phosphorus Ltd. NCD Mat 08-Jun-2019	INE628A08197	Manufacture Of Pesticides And Other Agrochemical Products	16	16,297,664	0.22%	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	16	15,875,809	0.22%	Fitch AA+
9.22% Shriram Transport Fin NCD Mat 13-Aug-2026	INE721A07KD3	Other Credit Granting	14	13,965,004	0.19%	CRISIL AA+
9.43% LIC Housing Finance Co. Ltd. Mat 10-Feb-2022	INE15A07CA1	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	12	12,313,508	0.17%	CRISIL AAA
8.49% IDFC Bank Ltd NCD Mat 13-Dec-2024	INE092T08B6	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	12	11,606,376	0.16%	Fitch AA+
8.70% IDFC Bank Ltd NCD Mat 23-Jun-2025	INE092T08B72	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	11	10,835,200	0.15%	Fitch AA+
9.25% Shriram Transport Fin NCD Mat 18-Mar-2021	INE721A07W5	Other Credit Granting	10	10,442,153	0.14%	CRISIL AA+
9.30% Shriram Transport Fin NCD Mat 19-Mar-2026	INE721A07T3	Other Credit Granting	10	10,116,541	0.14%	CRISIL AA+
8.89% IDFC Bank Ltd NCD Mat 02-Dec-2020	INE092T08600	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	10	10,005,327	0.14%	Fitch AA+
8.40 % L&T NCD Mat 24 Sep 2020	INE018A08AD5	Construction Of Utility Projects	10	9,966,358	0.14%	CRISIL AAA
8.09% IDFC Bank Ltd NCD Mat 19-Nov-2025	INE092T08592	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	10	9,938,810	0.13%	Fitch AA+
9.85% Bhai Finance Ltd NCD Mat 21-Jul-2026	INE206A08789	Trusts, Funds And Other Financial Vehicles	10	9,864,803	0.13%	CARE AA+
9.15% Shriram Transport Fin NCD Mat 13-Apr-2021	INE721A07K55	Other Credit Granting	9	9,018,867	0.12%	CRISIL AA+
8.90% HDFC Ltd. Mat 18-Aug-2020	INE001A07FT6	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	6	6,038,016	0.08%	CRISIL AAA
9.39% IDFC Bank Ltd NCD Mat 12-Sep-2024	INE092T088P0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	5,000	5,082,950	0.07%	Fitch AA+
9.25% Tata Sons Ltd NCD Mat 19-Jun-2019	INE895D07479	Activities Of Holding Companies	5	5,650,586	0.07%	CRISIL AAA
8.73% IDFC Bank Ltd NCD Mat 14-Jun-2022	INE092T088X4	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	5	4,965,386	0.07%	Fitch AA+
8.75% Mahindra and Mahindra Financial Services Ltd Mat 09-Oct-2020	INE774D07N99	Other Financial Service Activities, Except Insurance And Pension Funding Activities, N.E.C.	5	4,908,434	0.07%	CARE AA+
8.64% IDFC Bank Ltd NCD Mat 15-Aug-2020	INE092T08972	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	4	3,988,756	0.05%	Fitch AA+
8.70% IDFC Bank Ltd NCD Mat 20-May-2025	INE092T088U0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	4	3,938,096	0.05%	Fitch AA+
8.68% LIC Housing Finance Ltd. Mat 30-Mar-2020	INE15A07GK4	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	3	3,004,566	0.04%	CRISIL AAA
9.50% IIFPS Ltd. NCD Mat 28-Jul-2024	INE871D07N13	Activities Of Holding Companies	2,900	2,952,852	0.04%	ICRA AAA
9.47% LIC Housing Finance Ltd Mat 23-Aug-2024	INE15A07F05	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	2	2,070,956	0.03%	CRISIL AAA
9.55% IIFPS Ltd. NCD Mat 13-Aug-2024	INE871D07N11	Activities Of Holding Companies	2,000	2,040,896	0.03%	ICRA AAA
9.55% Hindalco Ind. Ltd. NCD Mat 27-Jun-2022	INE038A07266	Manufacture Of Copper From Ore, And Other Copper Products And Alloys	2	2,037,080	0.03%	CRISIL AA+
10% Shriram Transport Fin NCD Mat 15-Jul-2019	INE721A07H8	Other Credit Granting	2,000	2,024,446	0.03%	CRISIL AA+
9.44% LIC Housing Finance Co. Ltd. Mat 30-Aug-2019	INE15A07F02	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	2	2,027,778	0.03%	CRISIL AA+
9.43% Tata Sons Ltd NCD Mat 02-Jun-2020	INE895D07461	Activities Of Holding Companies	2	2,022,416	0.03%	CRISIL AAA
8.69% IIFPS Ltd. NCD Mat 25-Aug-2025	INE871D07009	Activities Of Holding Companies	2,000,000	1,958,228	0.03%	CARE AA+
9.74% Tata Sons Ltd NCD Mat 13-Jan-2024	INE895D07396	Activities Of Holding Companies	1	1,044,136	0.01%	CRISIL AAA
10.24% L&T Finance Ltd Mat 17-Sep-2019	INE523E07459	Other Financial Service Activities, Except Insurance And Pension Funding Activities, N.E.C.	1,000	1,015,367	0.01%	ICRA AA+
9.51% LIC Housing Finance Co. Ltd. Mat 24-Jul-2019	INE15A07F83	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	1,013,424	0.01%	CRISIL AAA
9.45% LIC Housing Finance Co. Ltd. Mat 10-Sep-2019	INE15A07F56	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	1,011,118	0.01%	CRISIL AAA
9.63% LIC Housing Finance Co. Ltd. Mat 22-Jan-2019	INE15A07F91	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	1,007,096	0.01%	CRISIL AAA
8.97% Tata Sons Ltd NCD Mat 15-Jul-2020	INE895D08253	Activities Of Holding Companies	1	1,007,690	0.01%	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	1,006,700	0.01%	Fitch AA+
9.65% LIC Housing Finance Co. Ltd. Mat 01-Nov-2018	INE15A07F95	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	1,005,819	0.01%	CRISIL AAA
9.33% IDFC Bank Ltd NCD Mat 14-Mar-2026	INE092T08AP2	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,005,754	0.01%	Fitch AA+
8.99% IDFC Bank Ltd NCD Mat 20-Sep-2019	INE092T08267	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	1,001,469	0.01%	CRISIL AAA
8.72% IDFC Bank Ltd NCD Mat 29-Sep-2020	INE092T08576	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	998,130	0.01%	Fitch AA+
8.37% LIC Housing Finance Co. Ltd. Mat 21-May-2023	INE15A07DX1	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	987,012	0.01%	CRISIL AAA
10.75% Shriram Transport Finance-Series II Mat 24-Oct-2018	INE721A07G89	Other Credit Granting	397	399,837	0.01%	CRISIL AA+
<b>Subtotal</b>			<b>122,366</b>	<b>2,264,394.03</b>	<b>30.75%</b>	
<b>Total</b>			<b>10,233,619</b>	<b>7,037,392,570</b>	<b>95.57%</b>	
<b>Money Market Instruments</b>						
<b>Liquid Funds</b>						
SBI Premier Liquid Fund - Direct Plan - Growth	INF200K01UT4	Other Financial Service Activities, Except Insurance And Pension Funding Activities, N.E.C.	18,710	51,850,000	0.70%	
<b>Subtotal</b>			<b>18,710</b>	<b>51,850,000</b>	<b>0.70%</b>	
<b>Cash/Cash equivalent &amp; Net Current Assets</b>						
<b>1. Net Current Assets</b>				274,018,537	3.72%	
<b>Subtotal</b>				<b>274,018,537</b>	<b>3.72%</b>	
<b>GRAND TOTAL</b>				<b>10,252,329</b>	<b>7,363,261,106</b>	<b>100.00%</b>
<b>Out of above- Infrastructure Investment</b>				10,110,568	4,080,691,830	55.42%
<b>Average Maturity of Portfolio (in yrs)</b>						5.72
<b>Modified Duration (in yrs)</b>						4.06
<b>Yield to Maturity (%)</b>						8.70%
<b>Net NPA</b>						-
<b>Credit Rating Exposure</b>						
AAA/equivalent			10,169,250	5,997,010,989	81.45%	
AA+/equivalent			64,367	1,038,344,501	14.10%	
AA/equivalent			2	2,037,080	0.03%	
AA-/equivalent			-	-	0.00%	
A+/equivalent			-	-	-	
A/equivalent			-	-	-	
A-/equivalent			-	-	-	
BBB+/equivalent			-	-	-	
BBB/equivalent			-	-	-	
BBB-/equivalent			-	-	-	
Lower (Below Investment Grade)			-	-	-	
<b>TOTAL</b>			<b>10,233,619</b>	<b>7,037,392,570</b>	<b>95.57%</b>	
<b>Net Assets value</b>						7,363,261,106
<b>Unit Outstanding</b>						463,292,515,348
<b>NAV per Unit</b>						15.8933

Note: As 30th June 2018 was non business day, Last declared Nav for the scheme was 15.8897 (NAV as of 29th June 2018)