Pension Fund Manager Name : HDFC Pension Management Company Limited
Periodicity of Submission: Monthly
Statement as on: 31st December 2017

(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-Mar-2022	INE861G08035	Activities Of Commission Agents, Brokers Dealing In Wholesale Trade Of Agricultural Raw Material, Live Animals, Food, Beverages, Intoxicants And Textiles	14	1,50,96,433	7.78%	CRISIL AAA
9.25% EXIM Bank NCD Mat 18-April-2022	INE514E08AV5	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	5	52,75,801	2.72%	CRISIL AAA
8.18% EXIM Bank NCD Mat 07-Dec-2025	INE514E08EU9	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	3	30,49,369	1.57%	CRISIL AAA
8.62% Food Corporation of India Ltd Mat 22-Mar-2023	INE861G08019	Activities Of Commission Agents, Brokers Dealing In Wholesale Trade Of Agricultural Raw Material, Live Animals, Food, Beverages, Intoxicants And Textiles	2	20,77,798	1.07%	CRISIL AAA
8.80% Food Corporation of India Ltd Mat 22-Mar-2028	INE861G08027	Activities Of Commission Agents, Brokers Dealing In Wholesale Trade Of Agricultural Raw Material, Live Animals, Food, Beverages, Intoxicants And Textiles	1	10,62,407	0.55%	CRISIL AAA
9.75% EXIM Bank NCD Mat 04-Oct-2020	INE514E08CW9	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,52,421	0.54%	CRISIL AAA
8.25% EXIM Bank NCD Mat 23-Jun-2031	INE514E08FE0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,29,279	0.53%	CRISIL AAA
8.10% EXIM Bank NCD Mat 19-Nov-2025.	INE514E08ES3	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,11,704	0.52%	CRISIL AAA
Subtotal			**28**	**2,96,55,212**	**15.28%**	
Infrastructure Bonds						
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	National Thermal Power Corporation Ltd.	880000	1,13,71,096	5.86%	CRISIL AAA
8.45% Reliance Ports and Terminal Ltd NCD Mat 12-Jun-2023	INE941D07133	Reliance Ports & Terminals Ltd.	9	92,48,788	4.77%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Rural Electrification Corporation Limited	8	86,18,865	4.44%	CRISIL AAA
9.02% Rural Electrification Corp Ltd Mat 19-Nov-2022	INE020B08B07	Rural Electrification Corporation Limited	5	52,64,129	2.71%	**CRISIL AAA**
8.49% NHPC NCD Mat 26-November-2024	INB48E07666	NHPC Ltd.	50	51,53,847	2.66%	CARE AAA
7.90% Reliance Ports and Terminal Ltd NCD Mat 18-Nov-2026	INE941D07166	Reliance Ports & Terminals Ltd.	5	50,04,845	2.58%	CRISIL AAA
7.55% Power Grid NCD Mat 21-Sep-2031	INE752E07OB6	Power Grid Corporation of India Ltd.	5	48,41,641	2.49%	CRISIL AAA
8.40% Power Grid NCD Mat 27-May-2024	INE752E07MQ8	Power Grid Corporation of India Ltd.	3	30,87,342	1.59%	CRISIL AAA
8.11% Rural Electrification Corp Ltd Mat 07-Oct-2025	INE020B08963	Rural Electrification Corporation Limited	3	30,36,342	1.56%	CRISIL AAA
7.27% IRFC NCD Mat 15-June-2027	INE053F07AB5	Indian Railway Finance Corporation Ltd.	3	30,27,327	1.56%	CRISIL AAA
7.40% Power Finance Corporation Ltd.Mat 30-Sep-2021.	INE134E08IM4	Power Finance Corporation Ltd.	3	29,64,930	1.53%	CRISIL AAA
7.49% IRFC NCD Mat 30-May-2027	INE053F07AA7	Indian Railway Finance Corporation Ltd.	3	29,23,513	1.51%	CRISIL AAA
7.25% Nuclear Power Corp. Mat 15-Dec-2028 (SR-XXXIII TRCH-B)	INE206D08428	Nuclear Power Corporation of India Limited	3	28,94,531	1.49%	CRISIL AAA
8.68% Power Grid NCD Mat 07-Dec-2020	INE752E07CX2	Power Grid Corporation of India Ltd.	2	25,71,554	1.32%	**CRISIL AAA**
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Reliance Ports & Terminals Ltd.	2	21,70,082	1.12%	CRISIL AAA
9.30% Power Grid NCD Mat 04-Sep-2024	INE752E07LQ0	Power Grid Corporation of India Ltd.	2	21,51,274	1.11%	CRISIL AAA
9.17% NTPC NCD Mat 22-Sep-2024	INE733E07JO9	National Thermal Power Corporation Ltd.	2	21,39,041	1.10%	CRISIL AAA
8.95%IRFC NCD Mat 10-Mar-2025	INE053F09GV6	Indian Railway Finance Corporation Ltd.	2	21,31,333	1.10%	CRISIL AAA
9.70% Power Finance Corporation Ltd.Mat 09-Jun-2021	INE134E08DN3	Power Finance Corporation Ltd.	2	21,24,443	1.09%	CRISIL AAA
9.20% Power Finance Corp Ltd Mat 07-Jul-2021	INE134E08GA3	Power Finance Corporation Ltd.	2	20,97,063	1.08%	CRISIL AAA
8.70% Power Finance Corporation Ltd.Mat 14-May-2025	INE134E08CY2	Power Finance Corporation Ltd.	2	20,86,459	1.07%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat 09-Dec-2021	INE134E08GT3	Power Finance Corporation Ltd.	2	20,57,320	1.06%	CRISIL AAA
8.39% Power Finance Corporation Ltd.Mat-19-Apr-2025	INE134E08HD5	Power Finance Corporation Ltd.	2	20,55,427	1.06%	CRISIL AAA
7.74%IRFC NCD Mat 22-Dec-2020	INE053F09EF4	Indian Railway Finance Corporation Ltd.	2	19,95,000	1.03%	CRISIL AAA
7.25% Nuclear Power Corp. Mat 15-Dec-2031 (SR-XXXIII TRCH-E)	INE206D08451	Nuclear Power Corporation of India Limited	2	19,10,784	0.98%	CRISIL AAA
9.30% Power Grid NCD Mat 28-Jun-2026	INE752E07IZ5	Power Grid Corporation of India Ltd.	1	13,55,078	0.70%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2034	INE053F09HG5	Indian Railway Finance Corporation Ltd.	1	10,96,293	0.56%	CRISIL AAA
9.46% Power Finance Corporation Ltd.Mat 01-Aug-2026	INE134E08DS2	Power Finance Corporation Ltd.	1	10,94,451	0.56%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2031	INE053F09HJ2	Indian Railway Finance Corporation Ltd.	1	10,89,522	0.56%	CRISIL AAA
9.39% Power Finance Corporation Ltd.Mat 27-Aug-2024	INE134E08GG0	Power Finance Corporation Ltd.	1	10,79,963	0.56%	CRISIL AAA
8.75% Power Finance Corporation Ltd. Mat 15-Jun-2025	INE134E08DA0	Power Finance Corporation Ltd.	1	10,46,298	0.54%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Power Grid Corporation of India Ltd.	1	10,39,593	0.54%	CRISIL AAA
8.40% Nuclear Power Corp. Mat 28-Nov-2025 (SR-XXIX TRCH-A)	INE206D08212	Nuclear Power Corporation of India Limited	1	10,38,085	0.53%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat 31-May-2021	INE134E08925	Power Finance Corporation Ltd.	1	10,37,124	0.53%	CRISIL AAA
8.64% IRFC NCD Mat 17-May-2021	INE053F09EH0	Indian Railway Finance Corporation Ltd.	1	10,36,093	0.53%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Power Grid Corporation of India Ltd.	1	10,34,548	0.53%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-Mar-2027 (Tranche B)	INE206D08279	Nuclear Power Corporation of India Limited	1	10,26,480	0.53%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Rural Electrification Corporation Limited	1	10,24,976	0.53%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-Mar-2026(Tranche A)	INE206D08261	Nuclear Power Corporation of India Limited	1	10,23,821	0.53%	CRISIL AAA
Subtotal			**8,80,138**	**10,79,49,299**	**55.62%**	
Private Corporate Bonds						
8.70% IDFC Bank Ltd NCD Mat 20-May-2025	INE092T08BU0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	4	41,73,156	2.15%	ICRA AAA
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	4	41,33,630	2.13%	CRISIL AAA
8.90% HDFC Ltd Mat 18-Aug-2020	INE001A07FT6	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	4	41,21,731	2.12%	CRISIL AAA
9.00% LIC Housing Finance Ltd. Mat 09-April-2023	INE115A07DS1	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	3	31,65,050	1.63%	CRISIL AAA
8.95% LIC Housing Finance Co. Ltd. Mat 15-Sep-2020	INE115A08336	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	3.00	30,97,567.05	0.02	**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	2	21,38,149	1.10%	ICRA AAA
8.90% IDFC Bank Ltd NCD Mat 19-Nov-2025	INE092T08S92	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	2	21,14,706	1.09%	ICRA AAA
8.67% IDFC Bank Ltd NCD Mat 03-Jan-2025	INE092T08BS4	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	2	20,92,317	1.08%	ICRA AAA
8.75% IDFC Bank Ltd NCD Mat 28-Jul-2023	INE092T08CA0	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	2	20,82,639	1.07%	ICRA AAA
8.94% Bajaj Finance Ltd NCD Mat 07-Nov-2025	INE296A08763	Trusts, Funds And Other Financial Vehicles	2	20,74,973	1.07%	CRISIL AAA
9.20% Capital First Ltd Mat 22-Jan-2021	INE688I07204	Other Credit Granting	2	20,45,562	1.05%	CARE AA+
10.15% Bajaj Finance Ltd NCD Mat 19-Sep-2024	INE296A08714	Trusts, Funds And Other Financial Vehicles	1	10,93,514	0.56%	CRISIL AAA
10.25% Shriram Transport Fin NCD Mat 10-Oct-2024	INE721A07IG0	Other Credit Granting	1	10,88,652	0.56%	CARE AA+
9.36% IDFC Bank Ltd NCD Mat 21-Aug-2024	INE092T08BO3	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,78,272	0.56%	ICRA AAA
10% Shriram Transport Fin NCD Mat 13-Nov-2024	INE721A07IO4	Other Credit Granting	1	10,77,198	0.55%	CARE AA+
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities Of Holding Companies	1	10,72,720	0.55%	CRISIL AAA
9.22% LIC Housing Finance Co. Ltd. Mat 16-Oct-2024	INE115A07FY4	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	10,71,661	0.55%	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	10,61,527	0.55%	CRISIL AAA
9.45% LIC Housing Finance Co. Ltd. Mat 30-Jan-2022	INE115A07BY3	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	10,60,310	0.55%	CRISIL AAA
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	10,55,632	0.54%	CRISIL AAA
8.73% IDFC Bank Ltd NCD Mat 14-Jun-2022	INE092T08BX4	Monetary Intermediation Of Commercial Banks, Saving Banks, Postal Savings Bank And Discount Houses	1	10,37,779	0.53%	ICRA AAA
10.35% United Phosphorus Ltd. NCD Mat 08-Jun-2019	INE628A08197	Manufacture Of Pesticides And Other Agrochemical Products	1	10,33,951	0.53%	CARE AA+
9.45% LIC Housing Finance Co. Ltd. Mat 10-Sep-2019	INE115A07FS6	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	10,29,859	0.53%	CRISIL AAA
8.75% Mahindra and Mahindra Financial Services Ltd Mat 09-Oc	INE774D07NN9	Other Financial Service Activities, Except Insurance And Pension Funding Activities, N.E.C.	1	10,26,431	0.53%	CARE AAA
8.69% IL&FS Ltd. NCD Mat 25-Aug-2025	INE871D07OJ9	Activities Of Holding Companies	1000	10,22,636	0.53%	CARE AAA
9.15% Shriram Transport Fin NCD Mat 13-Apr-2021	INE721A07KC5	Other Credit Granting	1	10,22,320	0.53%	CRISIL AA+
8.55% Bajaj Finance Ltd NCD Mat 26-Apr-2021	INE296A07LA0	Trusts, Funds And Other Financial Vehicles	1	10,11,220	0.52%	CRISIL AAA
7.59% LIC Housing Finance Ltd. Mat 14-Oct-2021	INE115A07KQ0	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	1	9,96,830	0.51%	CRISIL AAA
Subtotal			**1,046**	**4,90,79,992**	**25.29%**	
Total			**8,81,212**	**18,66,84,504**	**96.18%**	
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.	1693	43,51,999	2.24%	
Subtotal			**1693**	**43,51,999**	**2.24%**	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				30,57,110	1.58%	
Subtotal				**30,57,110**	**1.58%**	
GRAND TOTAL			**8,82,905**	**19,40,93,613**	**100.00%**	
Out of above- Infrastructure Investment			8,80,138	10,79,49,299	55.62%	
Average Maturity of Portfolio (in yrs)						6.41
Modified Duration (in yrs)						4.51
Yield to Maturity (%)						7.80%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			881206	18,04,16,821	92.95%	
AA+/equivalent			6	62,67,683	3.23%	
AA/equivalent			-	-	-	
AA-/equivalent			-	-	-	
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
TOTAL			**8,81,212**	**18,66,84,504**	**96.18%**	
Net Assets value						**19,40,93,613**
Unit Outstanding						**1,29,75,931.8840**
NAV per Unit						**14.9579**

Note: As 31st December 2017 was non business day, Last declared Nav for the scheme was 14.9513 (NAV as of 29th December 2017)