Pension Fund Manager Name : HDFC Pension Management Company Limited
Periodicity of Submission: Monthly
Statement as on: 31st January 2018

(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	1,50,28,804	7.27%	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	52,50,798	2.54%	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	30,34,531	1.47%	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	20,67,356	1.00%	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	10,53,409	0.51%	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	10,48,032	0.51%	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	10,18,931	0.49%	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	10,06,854	0.49%	CRISIL AAA
Subtotal			**28**	**2,95,08,715**	**14.28%**	
Infrastructure Bonds						
7.25% Nuclear Power Corp. Mat 15-Dec-2028 (SR-XXXIII TRCH-B)	INE206D08428	Electric Power Generation, Transmission And Distribution	3	28,69,365	1.39%	CRISIL AAA
7.25% Nuclear Power Corp. Mat 15-Dec-2031 (SR-XXXIII TRCH-E)	INE206D08451	Electric Power Generation, Transmission And Distribution	2	18,96,137	0.92%	CRISIL AAA
7.27% IRFC NCD Mat 15-June-2027	INE053F07AB5	Other Credit Granting	3	28,60,047	1.38%	CRISIL AAA
7.40% Power Finance Corporation Ltd.Mat 30-Sep-2021.	INE134E08IM4	Other Credit Granting	3	29,66,497	1.44%	**CRISIL AAA**
7.49% IRFC NCD Mat 30-May-2027	INE053F07AA7	Other Credit Granting	3	29,00,613	1.40%	CRISIL AAA
7.55% Power Grid NCD Mat 21-Sep-2031	INE752E07OB6	Transmission Of Electric Energy	5	48,05,941	2.33%	CRISIL AAA
7.90% Reliance Ports and Terminal Ltd NCD Mat 18-Nov-2026	INE941D07166	Service Activities Incidental To Water Transportation	5	49,65,618	2.40%	CRISIL AAA
8.11% Rural Electrification Corp Ltd Mat 07-Oct-2025	INE020B08963	Other Credit Granting	3	30,22,013	1.46%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-Mar-2026(Tranche A)	INE206D08261	Electric Power Generation, Transmission And Distribution	8	81,52,139	3.95%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-Mar-2027 (Tranche B)	INE206D08279	Electric Power Generation, Transmission And Distribution	1	10,18,452	0.49%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Transmission Of Electric Energy	1	10,24,500	0.50%	CRISIL AAA
8.39% Power Finance Corporation Ltd.Mat-19-Apr-2025	INE134E08HD5	Other Credit Granting	2	20,47,449	0.99%	CRISIL AAA
8.40% Nuclear Power Corp. Mat 28-Nov-2025 (SR-XXIX TRCH-A)	INE206D08212	Electric Power Generation, Transmission And Distribution	1	10,33,450	0.50%	CRISIL AAA
8.40% Power Grid NCD Mat 27-May-2024	INE752E07MQ8	Transmission Of Electric Energy	3	30,65,907	1.48%	**CRISIL AAA**
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08872	Other Credit Granting	1	10,22,655	0.50%	CRISIL AAA
8.45% Reliance Ports and Terminal Ltd NCD Mat 12-Jun-2023	INE941D07133	Service Activities Incidental To Water Transportation	9	90,84,888	4.40%	CRISIL AAA
8.49% NHPC NCD Mat 26-November-2024	INE848E07666	Electric Power Generation By Hydroelectric Power Plants	50	51,35,190	2.49%	CARE AAA
8.55% Power Finance Corporation Ltd.Mat 09-Dec-2021	INE134E08GT3	Other Credit Granting	2	20,48,165	0.99%	CRISIL AAA
8.64% IRFC NCD Mat 17-May-2021	INE053F09EH0	Other Credit Granting	1	10,32,135	0.50%	CRISIL AAA
8.68% Power Grid NCD Mat 07-Dec-2020	INE752E07CK2	Transmission Of Electric Energy	2	25,62,052	1.24%	CRISIL AAA
8.70% Power Finance Corporation Ltd.Mat 14-May-2025	INE134E08CY2	Other Credit Granting	2	20,74,000	1.00%	CRISIL AAA
8.75% Power Finance Corporation Ltd. Mat 15-Jun-2025	INE134E08DA0	Other Credit Granting	1	10,41,480	0.50%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2031	INE053F09HD2	Other Credit Granting	1	10,79,769	0.52%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2034	INE053F09HG5	Other Credit Granting	1	10,87,146	0.53%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat 31-May-2021	INE134E08925	Other Credit Granting	1	10,33,096	0.50%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Transmission Of Electric Energy	1	10,36,531	0.50%	CRISIL AAA
8.95%IRFC NCD Mat 10-Mar-2025	INE053F09GV6	Other Credit Granting	2	21,21,478	1.03%	CRISIL AAA
9.02% Rural Electrification Corp Ltd Mat 19-Nov-2022	INE020B08807	Other Credit Granting	5	52,35,889	2.53%	CRISIL AAA
9.17% NTPC NCD Mat 22-Sep-2024	INE733E07JO9	Electric Power Generation By Coal Based Thermal Power Plants	2	21,22,660	1.03%	CRISIL AAA
9.30% Power Grid NCD Mat 04-Sep-2024	INE752E07LD0	Transmission Of Electric Energy	2	21,34,830	1.03%	CRISIL AAA
9.30% Power Grid NCD Mat 28-Jun-2026	INE752E07IZ5	Transmission Of Electric Energy	1	13,48,007	0.65%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Other Credit Granting	8	85,53,180	4.14%	CRISIL AAA
9.39% Power Finance Corporation Ltd.Mat 27-Aug-2024	INE134E08GG0	Other Credit Granting	1	10,71,702	0.52%	CRISIL AAA
9.46% Power Finance Corporation Ltd.Mat 01-Aug-2026	INE134E08DS2	Other Credit Granting	1	10,85,500	0.53%	CRISIL AAA
9.70% Power Finance Corporation Ltd Mat 09-Jun-2021	INE134E08DN3	Other Credit Granting	2	21,15,064	1.02%	CRISIL AAA
7.74%IRFC NCD Mat 22-Dec-2020	INE053F09EF4	Other Credit Granting	2	20,11,241	0.97%	CRISIL AAA
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	Electric Power Generation By Coal Based Thermal Power Plants	880000	1,12,92,864	5.47%	CRISIL AAA
9.20% Power Finance Corp Ltd Mat 07-Jul-2021	INE134E08GA3	Other Credit Granting	2	20,66,000	1.00%	CRISIL AAA
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Service Activities Incidental To Water Transportation	2	21,59,354	1.05%	CRISIL AAA
Subtotal			**8,80,145**	**11,41,83,005**	**55.27%**	
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	41,56,933	2.01%	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	4.00	41,14,036.31	0.02	**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	41,07,533	1.99%	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	31,48,591	1.52%	CRISIL AAA
8.95% HDFC Ltd Mat 21-Mar-2023	INE001A07KU4	Activities Of Specialized Institutions Granting Credit For House Purchases That Also Take Deposits	3	30,95,670	1.50%	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	30,86,478	1.49%	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	21,23,696	1.03%	ICRA AAA
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	21,03,935	1.02%	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	20,69,062	1.00%	ICRA AAA
8.94% Bajaj Finance Ltd NCD Mat 07-Nov-2025	INE296A08763	Trusts, Funds And Other Financial Vehicles	2	20,56,890	1.00%	CRISIL 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	20,37,000	0.99%	ICRA AAA
9.20% Capital First Ltd Mat 22-Jan-2021	INE688I07204	Other Credit Granting	2	20,34,052	0.98%	CARE AA+
10.15% Bajaj Finance Ltd NCD Mat 19-Sep-2024	INE296A08714	Trusts, Funds And Other Financial Vehicles	1	10,85,079	0.53%	CRISIL AAA
10.25% Shriram Transport Fin NCD Mat 10-Oct-2024	INE721A07GD	Other Credit Granting	1	10,80,539	0.52%	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	10,70,060	0.52%	ICRA AAA
10% Shriram Transport Fin NCD Mat 13-Nov-2024	INE721A07JO4	Other Credit Granting	1	10,69,115	0.52%	CARE AA+
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities Of Holding Companies	1	10,67,186	0.52%	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	10,64,416	0.52%	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	10,55,914	0.51%	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	10,55,195	0.51%	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	10,51,392	0.51%	CRISIL AAA
10.35% United Phosphorus Ltd. NCD Mat 08-Jun-2019	INE628A08197	Manufacture Of Pesticides And Other Agrochemical Products	1	10,29,634	0.50%	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	10,25,669	0.50%	CRISIL AAA
9.15% Shriram Transport Fin NCD Mat 13-Apr-2021	INE721A07KC5	Other Credit Granting	1	10,17,846	0.49%	CRISIL AA+
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	10,17,653	0.49%	CARE 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	10,14,300	0.49%	ICRA AAA
8.69% IL&FS Ltd. NCD Mat 25-Aug-2025	INE871D07OJ9	Activities Of Holding Companies	1000	10,14,076	0.49%	CARE AAA
8.55% Bajaj Finance Ltd NCD Mat 26-Apr-2021	INE296A07LA0	Trusts, Funds And Other Financial Vehicles	1	10,06,093	0.49%	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	9,94,100	0.48%	CRISIL AAA
Subtotal			**1,049**	**5,18,52,120**	**25.10%**	
Total			**8,81,222**	**19,55,43,838**	**94.65%**	
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.	1484	38,37,001	1.86%	
Subtotal			**1484**	**38,37,001**	**1.86%**	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				72,10,704	3.49%	
Subtotal				**72,10,704**	**3.49%**	
GRAND TOTAL			**8,82,706**	**20,65,91,543**	**100.00%**	
Out of above- Infrastructure Investment			8,80,145	11,41,83,003	55.27%	
Average Maturity of Portfolio (in yrs)						6.36
Modified Duration (in yrs)						4.46
Yield to Maturity (%)						7.91%
Net NPA						-
Credit Rating Exposure						
AAA/equivalent			881216	18,93,12,673	91.64%	
AA+/equivalent			6	62,31,165	3.02%	
AA/equivalent						
AA-/equivalent						
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
TOTAL			**8,81,222**	**19,55,43,838**	**94.65%**	
Net Assets value						**20,65,91,543**
Unit Outstanding						**1,38,10,989.3110**
NAV per Unit						**14.9584**

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