Pension Fund Manager Name : HDFC Pension Management Company Limited
Periodicity of Submission: Monthly
Statement as on: 30th September 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	6	6,614,560	4.09%	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	5,391,875	3.33%	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	3,122,891	1.93%	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	2,108,301	1.30%	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	1,093,912	0.68%	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	1,071,679	0.66%	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	1,060,171	0.65%	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	1,036,151	0.64%	CRISIL AAA
Subtotal			**20**	**21,499,541**	**13.28%**	
Infrastructure Bonds						
8.49% NTPC NCD Mat 25-Mar-2025	INE733E07JP6	National Thermal Power Corporation Ltd.	640000	8,454,848	5.22%	CRISIL AAA
9.34% Rural Electrification Corp Ltd Mat 25-Aug-2024	INE020B07IZ5	Rural Electrification Corporation Limited	5	5,490,109	3.39%	**CRISIL AAA**
7.90% Reliance Ports and Terminal Ltd NCD Mat 18-Nov-2026	INE941D07166	Reliance Ports & Terminals Ltd.	5	5,136,915	3.17%	CRISIL AAA
7.55% Power Grid NCD Mat 21-Sep-2031	INE752E07OB6	Power Grid Corporation of India Ltd.	5	5,010,270	3.09%	CRISIL AAA
8.45% Reliance Ports and Terminal Ltd NCD Mat 12-Jun-2023	INE941D07133	Reliance Ports & Terminals Ltd.	4	4,193,713	2.59%	CRISIL AAA
8.11% Rural Electrification Corp Ltd Mat 07-Oct-2025	INE020B08963	Rural Electrification Corporation Limited	3	3,109,697	1.92%	CRISIL AAA
7.40% Power Finance Corporation Ltd.Mat 30-Sep-2021	INE134E08IM4	Power Finance Corporation Ltd.	3	3,025,317	1.87%	CRISIL AAA
7.49% IRFC NCD Mat 30-May-2027	INE053F07AA7	Indian Railway Finance Corporation Ltd.	3	3,004,517	1.86%	CRISIL AAA
7.25% Nuclear Power Corp. Mat 15-Dec-2028 (SR-XXXIII TRCH-B)	INE206D08428	Nuclear Power Corporation of India Limited	3	2,981,227	1.84%	CRISIL AAA
7.27% IRFC NCD Mat 15-June-2027	INE053F07AB5	Indian Railway Finance Corporation Ltd.	3	2,960,574	1.83%	CRISIL AAA
8.68% Power Grid NCD Mat 07-Dec-2020	INE752E07CK2	Power Grid Corporation of India Ltd.	2	2,613,445	1.61%	CRISIL AAA
10.40% Reliance Ports and Terminal Ltd NCD Mat 18-Jul-2021	INE941D07125	Reliance Ports & Terminals Ltd.	2	2,209,728	1.36%	**CRISIL AAA**
8.95%IRFC NCD Mat 10-Mar-2025	INE053F09GV6	Indian Railway Finance Corporation Ltd.	2	2,180,752	1.35%	CRISIL AAA
9.17% NTPC NCD Mat 22-Sep-2024	INE733E07JQ9	National Thermal Power Corporation Ltd.	2	2,177,974	1.35%	CRISIL AAA
9.30% Power Grid NCD Mat 04-Sep-2024	INE752E07JD0	Power Grid Corporation of India Ltd.	2	2,162,000	1.34%	CRISIL AAA
9.02% Rural Electrification Corp Ltd Mat 19-Nov-2022	INE020B08807	Rural Electrification Corporation Limited	2	2,150,580	1.33%	CRISIL AAA
8.70% Power Finance Corporation Ltd.Mat 14-May-2025	INE134E08CY2	Power Finance Corporation Ltd.	2	2,135,859	1.32%	CRISIL AAA
9.20% Power Finance Corp Ltd Mat 07-Jul-2021	INE134E08GA3	Power Finance Corporation Ltd.	2	2,130,869	1.32%	CRISIL AAA
8.57% Rural Electrification Corp Ltd Mat 21-Dec-2024	INE020B08B80	Rural Electrification Corporation Limited	2	2,117,240	1.31%	CRISIL AAA
8.39% Power Finance Corporation Ltd.Mat-19-Apr-2025	INE134E08HD5	Power Finance Corporation Ltd.	2	2,100,380	1.30%	CRISIL AAA
8.55% Power Finance Corporation Ltd.Mat 09-Dec-2021	INE134E08GT3	Power Finance Corporation Ltd.	2	2,097,508	1.30%	CRISIL AAA
7.74%IRFC NCD Mat 22-Dec-2020	INE053F09EF4	Indian Railway Finance Corporation Ltd.	2	2,047,488	1.26%	CRISIL AAA
7.25% Nuclear Power Corp. Mat 15-Dec-2031 (SR-XXXIII TRCH-E)	INE206D08451	Nuclear Power Corporation of India Limited	2	1,975,545	1.22%	CRISIL AAA
9.30% Power Grid NCD Mat 28-Jun-2026	INE752E07IZ5	Power Grid Corporation of India Ltd.	1	1,391,520	0.86%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2034	INE053F09HG5	Indian Railway Finance Corporation Ltd.	1	1,136,592	0.70%	CRISIL AAA
8.83% IRFC NCD Mat 14-May-2031	INE053F09HD2	Indian Railway Finance Corporation Ltd.	1	1,125,218	0.70%	CRISIL AAA
9.46% Power Finance Corporation Ltd.Mat 01-Aug-2026	INE134E08DS2	Power Finance Corporation Ltd.	1	1,124,811	0.69%	CRISIL AAA
8.75% Power Finance Corporation Ltd. Mat 15-Jun-2025	INE134E08DA0	Power Finance Corporation Ltd.	1	1,071,444	0.66%	CRISIL AAA
8.32% Power Grid NCD Mat 23-Dec-2030	INE752E07NL7	Power Grid Corporation of India Ltd.	1	1,069,811	0.66%	CRISIL AAA
8.40% Nuclear Power Corp. Mat 28-Nov-2025 (SR-XXIX TRCH-A)	INE206D08212	Nuclear Power Corporation of India Limited	1	1,063,447	0.66%	CRISIL AAA
8.93% Power Grid NCD Mat 20-Oct-2021	INE752E07LV0	Power Grid Corporation of India Ltd.	1	1,060,640	0.66%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-Mar-2027 (Tranche B)	INE206D08279	Nuclear Power Corporation of India Limited	1	1,054,606	0.65%	CRISIL AAA
8.85% Power Finance Corporation Ltd.Mat 31-May-2021	INE134E08925	Power Finance Corporation Ltd.	1	1,054,496	0.65%	CRISIL AAA
8.64% IRFC NCD Mat 17-May-2021	INE053F09EH0	Indian Railway Finance Corporation Ltd.	1	1,053,277	0.65%	CRISIL AAA
8.14% Nuclear Power Corp. Mat 25-Mar-2026(Tranche A)	INE206D08261	Nuclear Power Corporation of India Limited	1	1,050,441	0.65%	CRISIL AAA
8.44% Rural Electrification Corp Ltd Mat 04-Dec-2021	INE020B08B72	Rural Electrification Corporation Limited	1	1,045,077	0.65%	CRISIL AAA
Subtotal			**640,073**	**85,767,936**	**52.98%**	
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	4,272,214	2.64%	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	4,235,132	2.62%	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	4,188,495	2.59%	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	3,149,256	1.95%	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	2,192,669	1.35%	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	2,167,179	1.34%	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	2,126,587	1.31%	ICRA AAA
8.94% Bajaj Finance Ltd NCD Mat 07-Nov-2025	INE296A08763	Trusts, Funds And Other Financial Vehicles	2	2,113,809	1.31%	CRISIL AAA
9.20% Capital First Ltd Mat 22-Jan-2021	INE688I07204	Other Credit Granting	2	2,079,404	1.28%	CARE AA+
10.15% Bajaj Finance Ltd NCD Mat 19-Sep-2024	INE296A08714	Trusts, Funds And Other Financial Vehicles	1	1,112,551	0.69%	CRISIL AAA
10.25% Shriram Transport Fin NCD Mat 10-Oct-2024	INE721A07IG0	Other Credit Granting	1	1,101,016	0.68%	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	1,099,288	0.68%	ICRA 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	1,099,050	0.68%	CRISIL AAA
9.69% Tata Sons Ltd NCD Mat 12-Jun-2022	INE895D08451	Activities Of Holding Companies	1	1,097,737	0.68%	CRISIL AAA
10% Shriram Transport Fin NCD Mat 13-Nov-2024	INE721A07IO4	Other Credit Granting	1	1,088,647	0.67%	CARE AA+
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	1,085,768	0.67%	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	1,082,534	0.67%	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	1,075,404	0.66%	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	1,060,662	0.66%	ICRA AAA
10.35% United Phosphorus Ltd. NCD Mat 08-Jun-2019	INE628A08197	Manufacture Of Pesticides And Other Agrochemical Products	1.00	1,048,150.97	0.01	**CARE AA+**
8.75% Mahindra and Mahindra Finanical Services Ltd Mat 09-Oc	INE774D07NN9	Other Financial Service Activities, Except Insurance And Pension Funding Activities, N.E.C.	1	1,045,783	0.65%	CARE AAA
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	1,044,108	0.64%	CRISIL AAA
8.69% IL&FS Ltd. NCD Mat 25-Aug-2025	INE871D07OJ9	Activities Of Holding Companies	1000	1,041,637	0.64%	CARE AAA
9.15% Shriram Transport Fin NCD Mat 13-Apr-2021	INE721A07KC5	Other Credit Granting	1	1,040,460	0.64%	CRISIL AA+
8.55% Bajaj Finance Ltd NCD Mat 26-Apr-2021	INE296A07LA0	Trusts, Funds And Other Financial Vehicles	1	1,030,701	0.64%	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	1	1,029,700	0.64%	ICRA 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	1,014,879	0.63%	CRISIL AAA
Subtotal			**1,042**	**45,722,822**	**28.24%**	
Total			**641,135**	**152,990,299**	**94.50%**	
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.	1305	3,302,999	2.04%	
Subtotal			**1305**	**3,302,999**	**2.04%**	
Cash/Cash equivalent & Net Current Assets						
1. Net Current Assets				5,607,535	3.46%	
Subtotal				**5,607,535**	**3.46%**	
GRAND TOTAL			**642,440**	**161,900,833**	**100.00%**	
Out of above- Infrastructure Investment			640,073	85,767,936	52.98%	
Average Maturity of Portfolio (in yrs)						6.89
Modified Duration (in yrs)						4.79
Yield to Maturity (%)						7.38%
Net NPA						
Credit Rating Exposure						
AAA/equivalent			641129	146,632,620	90.57%	
AA+/equivalent			6	6,357,679	3.93%	
AA/equivalent				-	-	
AA-/equivalent				-	-	
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
TOTAL			**641,135**	**152,990,299**	**94.50%**	
Net Assets value						**161,900,833**
Unit Outstanding						**10,843,684.6429**
NAV per Unit						**14.9304**

Note: As 30th September2017 was non business day, Last declared Nav for the scheme was 14.9272 (NAV as of 29th September 2017)