Pension Fund Manager Name : DSP BlackRock Pension Fund Managers Pvt. Ltd.
Name of the Scheme : DSP BlackRock Pension Fund Scheme C- Tier I
Statement as on: 31st July 2014

(Amount in Rs.)

Details of Portfolio for - Scheme C - Tier I						
Particulars	**ISIN**	**Industry**	**Quantity**	**Mkt Value**	**% of Portfolio**	**Rating**
Debt Instruments						
Bonds / NCD						
PSU / PFI Bonds						
1. xxxxx						
2. xxxxx						
Subtotal						
Infrastructure Bonds						
1. xxxxx						
2. xxxxx						
Subtotal						
Private Corporate Bonds						
1. TATA CAPITAL LTD	INE976I08037	Other credit granting	1,000,000.00	1,016,969.00	20.34%	ICRA AA+
2. CHOLAMANDALAM INVESTMENT AND FINANCE CO LTD	INE121A08NB2	Other financial service activities, except insurance and pension funding activities, n.e.c.	1,000,000.00	999,333.00	19.99%	CARE AA
3. RELIANCE UTILITIES & POWER LTD	INE936D07067	conventional sources	1,000,000.00	950,399.00	19.01%	CRISIL AAA
4.LIC HOUSING FINANCE LTD	INE115A07EP5	Activities of specialized institutions granting credit for house purchases that also take deposits	1,000,000.00	1,011,034.00	20.22%	CRISIL AAA
Subtotal			**4,000,000.00**	**3,977,735.00**	**79.57%**	
Total						
Money Market Instruments						
Liquid Funds						
1. XXX						
Fixed Deposit						
xxxxx						
Certificate of Deposit / Commercial Paper						
xxxxx						
Treasury Bills						
xxxxx						
Cash/Cash equivalent & Net Current Assets						
Net Current Assets				1,021,256.16	20.43%	
Grand TOTAL			**4,000,000.00**	**4,998,991.16**	**100.00%**	
Out of above- **infrastructure investment**						
Average Maturity of Portfolio (in yrs)	5.79					
Modified Duration (in yrs)	3.62					
Yield to Maturity (%)	8.92%					
Net NPA	-					
Credit Rating Exposure			**4,000,000.000**	**3,977,735.000**	**79.57%**	
AAA/equivalent			2,000,000.00	1,961,433.00	39.24%	
AA+/equivalent			1,000,000.00	1,016,969.00	20.34%	
AA/equivalent			1,000,000.00	999,333.00	19.99%	
AA-/equivalent						
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
TOTAL			**4,000,000.000**	**4,998,991.16**	**100%**	
Unit Outstanding	**460111.0985**					
Net Assets value	**10.8467**					