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

(Amount in Rs.)

Details of Portfolio for -Scheme G Tier I						
Particulars	**ISIN**	**Industry**	**Quantity**	**Mkt Value**	**% of Portfolio**	**Rating**
Government Securities						
Central Government Securities						
1. 8.12% GOI 10122020	IN0020120054		500,000	488,000.00	7.97%	SOV
2. 8.24% CGL 15022027	IN0020060078		460,000	441,140.00	7.21%	SOV
3. 8.28% CGL 21092027	IN0020070069		1,830,000	1,760,002.50	28.76%	SOV
4. 8.32% CGL 02082032	IN0020070044		2,330,000	2,245,654.00	36.70%	SOV
5. 8.35% CGL 14052022	IN0020020072		760,000	744,116.00	12.16%	SOV
6. 8.83% CGL 25112023	IN0020130061		140,000	140,952.00	2.30%	SOV
Subtotal			**6,020,000**	**5,819,865**	**95.10%**	
State Development Loans						
1. xxxxx						
2. xxxxx						
Subtotal						
Total						
Money Market Instruments						
Treasury Bills						
Liquid Funds						
1. xxxxx						
Fixed Deposit						
Cash/Cash equivalent & Net Current Assets						
Net Current Assets				299,644.76	4.90%	
Grand TOTAL			**6,020,000.000**	**6,119,509.26**	**100.00%**	
Out of above- **infrastructure investment**	**NIL**					
Average Maturity of Portfolio (in yrs)	13.43					
Modified Duration (in yrs)	7.34					
Yield to Maturity (%)	8.57%					
Net NPA	-					
Credit Rating Exposure						
AAA/equivalent				-		
AA+/equivalent						
AA/equivalent						
AA-/equivalent						
A+/equivalent						
A/equivalent						
A-/equivalent						
BBB+/equivalent						
BBB/equivalent						
BBB-/equivalent						
Lower (Below Investment Grade)						
Unit Outstanding	**551219.3474**					
Net Assets value	**11.1017**					