

Pension Fund Manager Name :  
Name of the Scheme :  
Statement as on:

DSP BlackRock Pension Fund Managers Pvt. Ltd.  
DSP BlackRock Pension Fund Scheme G- Tier II  
31st July 2014

(Amount in Rs.)

Details of Portfolio for -Scheme G Tier II						
Particulars	ISIN	Industry	Quantity	Mkt Value	% of Portfolio	Rating
<b>Government Securities</b>						
<b>Central Government Securities</b>						
1. 8.24% CGL 15022027	IN0020060078		70,000	67,130.00	25.69%	SOV
2. 8.28% CGL 21092027	IN0020070069		100,000	96,175.00	36.81%	SOV
3. 8.32% CGL 02082032	IN0020070044		50,000	48,190.00	18.44%	SOV
4. 8.35% CGL 14052022	IN0020020072		30,000	29,373.00	11.24%	SOV
<b>Subtotal</b>			<b>250,000</b>	<b>240,868</b>	<b>92.18%</b>	
<b>State Development Loans</b>						
1. xxxxx						
2. xxxxx						
<b>Subtotal</b>						
<b>Total</b>						
<b>Money Market Instruments</b>						
Treasury Bills						
Liquid Funds						
1. xxxxx						
Fixed Deposit						
<b>Cash/Cash equivalent &amp; Net Current Assets</b>						
Net Current Assets						
				20,433.77	7.82%	
<b>Grand TOTAL</b>			<b>250,000.000</b>	<b>261,301.77</b>	<b>100.00%</b>	
Out of above- infrastructure investment	NIL					
Average Maturity of Portfolio (in yrs)	12.7					
Modified Duration (in yrs)	7.14					
Yield to Maturity (%)	8.35%					
Net NPA	-					
<b>Credit Rating Exposure</b>						
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				23745.4457		
Net Assets value				11.0042		