

DSP BlackRock Equity Fund

Multi Cap Fund-An open ended equity scheme investing across large cap, mid cap, small cap stocks

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|---------------|-----------------------------------|-----------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 723.049 | 13,637.43 | 5.41% |
| 2 | Bajaj Finance Limited | INE296A01024 | Finance | 548.924 | 9,702.51 | 3.85% |
| 3 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 678.828 | 3,898.76 | 3.53% |
| 4 | ICICI Bank Limited | INE090A01021 | Banks | 2,592.848 | 2,717.19 | 2.86% |
| 5 | Shree Cement Limited | INE070A01015 | Cement | 41.136 | 6,662.57 | 2.64% |
| 6 | State Bank of India | INE062A01020 | Banks | 2,518.086 | 6,292.70 | 2.49% |
| 7 | Maruti Suzuki India Limited | INE585B01010 | Auto | 68.430 | 6,063.65 | 2.40% |
| 8 | Bajaj Finserv Limited | INE91801018 | Finance | 114.967 | 5,945.58 | 2.36% |
| 9 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 999.914 | 5,110.11 | 2.26% |
| 10 | Yes Bank Limited | INE528G01027 | Banks | 1,827.137 | 5,270.03 | 2.21% |
| 11 | V-Guard Industries Limited | INE951101027 | Industrial Capital Goods | 2,280.171 | 5,066.54 | 2.01% |
| 12 | GAIL (India) Limited | INE129A01019 | Gas | 1,492.073 | 4,902.21 | 1.94% |
| 13 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 1,401.638 | 4,833.55 | 1.92% |
| 14 | Infosys Limited | INE009A01021 | Software | 426.901 | 4,831.67 | 1.92% |
| 15 | Mohansum Systems Limited | INE775A01035 | Auto Ancillaries | 1,496.183 | 4,653.88 | 1.84% |
| 16 | Minda Industries Limited | INE405E01023 | Auto Ancillaries | 432.653 | 4,614.68 | 1.83% |
| 17 | Tata Consultancy Services Limited | INE467B01029 | Software | 159.215 | 4,536.27 | 1.80% |
| 18 | NCC Limited | INE868B01028 | Construction Project | 3,738.043 | 4,394.07 | 1.74% |
| 19 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 415.864 | 4,357.42 | 1.73% |
| 20 | Bharat Forge Limited | INE465A01025 | Industrial Products | 610.509 | 4,271.43 | 1.69% |
| 21 | Dav's Laboratories Limited | INE361B01024 | Pharmaceuticals | 387.215 | 4,221.42 | 1.67% |
| 22 | Havells India Limited | INE176B01034 | Consumer Durables | 858.401 | 4,187.71 | 1.66% |
| 23 | Britannia Industries Limited | INE216A01022 | Consumer Non Durables | 84.046 | 4,177.59 | 1.66% |
| 24 | Apollo Tyres Limited | INE438A01022 | Auto Ancillaries | 1,469.520 | 4,071.31 | 1.61% |
| 25 | Hindustan Unilever Limited | INE030A01027 | Consumer Non Durables | 302.797 | 4,037.34 | 1.60% |
| 26 | Ultra Tech Cement Limited | INE481G01011 | Cement | 99.688 | 3,937.68 | 1.56% |
| 27 | ITC Limited | INE154A01025 | Consumer Non Durables | 1,539.025 | 3,933.18 | 1.56% |
| 28 | Bharat Financial Inclusion Limited | INE180K01011 | Finance | 354.047 | 3,883.36 | 1.54% |
| 29 | Avenue Supermarts Limited | INE192R01011 | Retailing | 290.342 | 3,846.45 | 1.52% |
| 30 | Finolex Industries Limited | INE183A01016 | Industrial Products | 569.751 | 3,758.93 | 1.49% |
| 31 | Sadhav Engineering Limited | INE226H01026 | Construction Project | 921.268 | 3,587.88 | 1.42% |
| 32 | HCL Technologies Limited | INE860A01027 | Software | 359.654 | 3,483.61 | 1.38% |
| 33 | Shree Shashan Limited | INE939A01011 | Pharmaceuticals | 508.166 | 3,409.39 | 1.35% |
| 34 | Ahluwalia Contracts (India) Limited | INE758C01029 | Construction | 886.680 | 3,333.03 | 1.32% |
| 35 | Indusind Bank Limited | INE095A01012 | Banks | 184.021 | 3,306.40 | 1.31% |
| 36 | Gujarat State Petronet Limited | INE246F01010 | Gas | 1,691.678 | 3,205.73 | 1.27% |
| 37 | KNR Constructions Limited | INE634I01029 | Construction | 1,003.405 | 2,849.67 | 1.13% |
| 38 | Alkem Laboratories Limited | INE540I01014 | Pharmaceuticals | 142.706 | 2,837.49 | 1.12% |
| 39 | Kansai Nerolac Paints Limited | INE531A01024 | Consumer Non Durables | 537.138 | 2,716.84 | 1.08% |
| 40 | Asian Paints Limited | INE021A01026 | Consumer Non Durables | 240.167 | 2,716.84 | 1.07% |
| 41 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 336.724 | 2,673.08 | 1.06% |
| 42 | The Ramco Cement Limited | INE331A01037 | Cement | 343.831 | 2,488.48 | 0.99% |
| 43 | Ashok Leyland Limited | INE208A01029 | Auto | 1,696.566 | 2,467.66 | 0.98% |
| 44 | Dilip Buildcon Limited | INE917M01012 | Construction | 244.225 | 2,450.31 | 0.97% |
| 45 | VST Industries Limited | INE716A01016 | Consumer Non Durables | 80.365 | 2,359.36 | 0.94% |
| 46 | Finolex Cables Limited | INE235A01022 | Industrial Products | 344.697 | 2,326.19 | 0.92% |
| 47 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 353.095 | 2,315.07 | 0.92% |
| 48 | SRF Limited | INE647A01010 | Textile Products | 117.347 | 2,294.31 | 0.91% |
| 49 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 1,618.518 | 2,289.39 | 0.91% |
| 50 | INOX Leisure Limited | INE312H01016 | Media & Entertainment | 838.654 | 2,222.85 | 0.88% |
| 51 | Himansinika Seide Limited | INE049A01027 | Textile Products | 614.956 | 2,138.96 | 0.85% |
| 52 | Mahindra Logistics Limited | INE760P01016 | Transportation | 439.911 | 2,121.69 | 0.84% |
| 53 | Dixon Technologies (India) Limited | INE935N01012 | Consumer Durables | 61.336 | 2,018.60 | 0.80% |
| 54 | Sterline Technologies Limited | INE089C01029 | Telecom - Equipment & Accessories | 636.218 | 1,987.55 | 0.79% |
| 55 | Bharat Petroleum Corporation Limited | INE079A01011 | Petroleum Products | 453.780 | 1,939.68 | 0.77% |
| 56 | Balkrishna Industries Limited | INE787D01026 | Auto Ancillaries | 180.763 | 1,931.72 | 0.77% |
| 57 | Satin Creditcare Network Limited | INE836B01017 | Finance | 453.231 | 1,797.51 | 0.71% |
| 58 | Srikalahasti Pipes Limited | INE943C01027 | Ferrous Metals | 554.784 | 1,786.13 | 0.71% |
| 59 | Welspun India Limited | INE192B01031 | Textile Products | 2,751.032 | 1,596.97 | 0.63% |
| 60 | Indian Oil Corporation Limited | INE242A01010 | Petroleum Products | 862.770 | 1,523.65 | 0.60% |
| 61 | Sharda Cropchem Limited | INE221J01015 | Pesticides | 276.556 | 1,054.37 | 0.42% |
| 62 | Punjab National Bank | INE160A01028 | Banks | 980.899 | 934.80 | 0.37% |
| 63 | MAS Financial Services Limited | INE348L01012 | Finance | 138.916 | 823.84 | 0.33% |
| 64 | ICICI Securities Limited | INE348L01012 | Finance | 157.668 | 819.87 | 0.33% |
| 65 | Adani Ports and Special Economic Zone Limited | INE742F01042 | Transportation | 226.744 | 802.90 | 0.32% |
| 66 | KEC International Limited | INE389H01022 | Construction Project | 205.605 | 801.35 | 0.32% |
| 67 | RBL Bank Limited | INE976G01028 | Banks | 152.742 | 732.93 | 0.29% |
| 68 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 68.959 | 66.42 | 0.03% |
| Total | | | | | 242,444.61 | 96.13% |
| Unlisted | | | | | | |
| 69 | SIP Technologies & Export Limited** | INE468B01019 | Software | 122.549 | - | * |
| 70 | Magnasonund (India) Limited** | | Media & Entertainment | 25.000 | - | * |
| Total | | | | | - | * |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 71 | CBLO / Reverse Repo Investments | | | | 5,728.05 | 2.27% |
| Total | | | | | 5,728.05 | 2.27% |
| Mutual Funds | | | | | | |
| 72 | DSP BlackRock Liquidity Fund - Direct - Growth | INF740K01Q1.4 | | 282.048 | 7,009.81 | 2.78% |
| Total | | | | | 7,009.81 | 2.78% |
| Cash & Cash Equivalent | | | | | | |
| | | | | | (2,947.31) | -1.18% |
| Total | | | | | (2,947.31) | -1.18% |
| GRAND TOTAL | | | | | 252,235.15 | 100.00% |

Notes : 1 ** Non Traded / Thinly Traded and illiquid securities in accordance with SEBI Regulations. 2 Market value includes accrued interest. 3 * Less than 0.01%. 4 * Pending Listing.

DSP BlackRock Top 100 Equity Fund

Large Cap Fund-An open ended equity scheme predominantly investing in large cap stocks

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|--------------------------|-----------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 1,873.183 | 35,330.10 | 11.91% |
| 2 | Maruti Suzuki India Limited | INE585B01010 | Auto | 305.738 | 27,091.75 | 9.13% |
| 3 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 2,260.282 | 19,951.51 | 6.73% |
| 4 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 1,379.982 | 18,090.18 | 6.10% |
| 5 | Indusind Bank Limited | INE095A01012 | Banks | 772.597 | 13,881.64 | 4.68% |
| 6 | Housing Development Finance Corporation Limited | INE001A01036 | Finance | 740.032 | 13,102.02 | 4.55% |
| 7 | Bajaj Finance Limited | INE296A01024 | Finance | 643.660 | 11,377.01 | 3.83% |
| 8 | ITC Limited | INE154A01025 | Consumer Non Durables | 4,168.855 | 10,651.42 | 3.59% |
| 9 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 886.161 | 9,285.19 | 3.13% |
| 10 | Bharat Forge Limited | INE465A01025 | Industrial Products | 1,297.557 | 9,078.36 | 3.06% |
| 11 | ICICI Bank Limited | INE090A01021 | Banks | 2,928.716 | 8,152.08 | 2.75% |
| 12 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 1,892.813 | 8,090.83 | 2.73% |
| 13 | Eicher Motors Limited | INE066A01013 | Auto | 26.834 | 7,613.52 | 2.57% |
| 14 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 2,707.844 | 7,522.91 | 2.54% |
| 15 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 933.923 | 7,413.95 | 2.50% |
| 16 | Titan Company Limited | INE280A01028 | Consumer Durables | 762.642 | 7,186.38 | 2.42% |
| 17 | Yes Bank Limited | INE528G01027 | Banks | 2,339.535 | 7,132.07 | 2.40% |
| 18 | Ashok Leyland Limited | INE208A01029 | Auto | 4,720.541 | 6,866.03 | 2.31% |
| 19 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 1,015.124 | 5,796.87 | 1.95% |
| 20 | Ultra Tech Cement Limited | INE481G01011 | Cement | 143.007 | 5,648.78 | 1.90% |
| 21 | Shree Cement Limited | INE070A01015 | Cement | 34.500 | 5,587.78 | 1.88% |
| 22 | Hindalco Industries Limited | INE038A01020 | Non - Ferrous Metals | 2,595.600 | 5,568.86 | 1.88% |
| 23 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 1,540.357 | 5,311.92 | 1.79% |
| 24 | HDFC Standard Life Insurance Company Limited | INE795G01014 | Finance | 1,085.901 | 4,934.88 | 1.66% |
| 25 | Avenue Supermarts Limited | INE192R01011 | Retailing | 355.914 | 4,715.15 | 1.59% |
| 26 | SBI Life Insurance Company Limited | INE123W01016 | Finance | 635.692 | 4,311.58 | 1.45% |
| 27 | Adani Ports and Special Economic Zone Limited | INE742F01042 | Transportation | 1,148.720 | 4,044.52 | 1.39% |
| 28 | State Bank of India | INE062A01020 | Banks | 1,460.288 | 3,649.26 | 1.23% |
| 29 | Hero MotoCorp Limited | INE158A01026 | Auto | 92.693 | 3,283.93 | 1.11% |
| 30 | ICICI Prudential Life Insurance Company Limited | INE726G01019 | Finance | 834.581 | 3,243.18 | 1.09% |
| 31 | Sun Pharmaceutical Industries Limited | INE044A01036 | Pharmaceuticals | 565.245 | 2,798.53 | 0.94% |
| 32 | Dr. Reddy's Laboratories Limited | INE089A01023 | Pharmaceuticals | 1,222.186 | 2,542.14 | 0.86% |
| 33 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 1,576.086 | 2,321.20 | 0.75% |
| 34 | Bank of Baroda | INE028A01059 | Banks | 1,510.811 | 2,149.88 | 0.72% |
| 35 | Bandhan Bank Limited | INE545I01014 | Banks | 403.040 | 1,890.46 | 0.64% |
| 36 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 71.573 | 100.60 | 0.03% |
| Total | | | | | 296,047.59 | 99.77% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 37 | CBLO / Reverse Repo Investments | | | | 1,851.15 | 0.62% |
| Total | | | | | 1,851.15 | 0.62% |
| Cash & Cash Equivalent | | | | | | |
| | | | | | (1,225.71) | -0.39% |
| Total | | | | | (1,225.71) | -0.39% |
| GRAND TOTAL | | | | | 296,673.03 | 100.00% |

Notes : 1 Market value includes accrued interest.

DSP BlackRock Equity Opportunities Fund

Large & Mid Cap Fund-An open ended equity scheme investing in both large cap and mid cap stocks

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|----------------------|-----------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 1,462.650 | 27,587.04 | 5.44% |
| 2 | ICICI Bank Limited | INE090A01021 | Banks | 7,530.071 | 20,959.95 | 4.14% |
| 3 | State Bank of India | INE062A01020 | Banks | 7,676.414 | 19,183.36 | 3.78% |
| 4 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 2,696.363 | 15,397.58 | 3.04% |
| 5 | HCL Technologies Limited | INE860A01027 | Software | 1,281.504 | 12,412.65 | 2.45% |
| 6 | Dav's Laboratories Limited | INE361B01024 | Pharmaceuticals | 1,134.157 | 12,364.58 | 2.45% |
| 7 | Infosys Limited | INE009A01021 | Software | 1,036.353 | 11,729.44 | 2.31% |
| 8 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 842.647 | 11,046.26 | 2.18% |
| 9 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 1,250.967 | 11,042.29 | 2.18% |
| 10 | Hindustan Petroleum Corporation Limited | INE094A01 | | | | |

DSP BlackRock Natural Resources and New Energy Fund
An open ended equity scheme investing in Natural Resources and Alternative Energy sector

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|--|--------------|-----------------------|-----------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | JSW Steel Limited | INE019A01038 | Ferrous Metals | 1,309,851 | 3,774.34 | 8.76% |
| 2 | Reliance Industries Limited | INE029A01018 | Petroleum Products | 424,986 | 3,751.35 | 8.71% |
| 3 | Bhartat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 809,279 | 3,459.26 | 8.03% |
| 4 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 913,227 | 3,149.26 | 7.31% |
| 5 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 537,759 | 3,070.87 | 7.13% |
| 6 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 986,509 | 2,741.02 | 6.36% |
| 7 | Oil & Natural Gas Corporation Limited | INE213A01029 | Oil | 1,404,698 | 2,497.55 | 5.80% |
| 8 | Indian Oil Corporation Limited | INE22A01010 | Petroleum Products | 1,357,302 | 2,397.00 | 5.57% |
| 9 | Hindustan Zinc Limited | INE257A01025 | Non - Ferrous Metals | 750,599 | 2,255.93 | 5.24% |
| 10 | Petronet LNG Limited | INE347G01014 | Gas | 769,717 | 1,777.66 | 4.13% |
| 11 | GAIL (India) Limited | INE129A01019 | Gas | 525,430 | 1,726.30 | 4.01% |
| 12 | Coal India Limited | INE522F01014 | Minerals/Mining | 606,523 | 1,718.28 | 3.99% |
| 13 | Hindalco Industries Limited | INE038A01020 | Non - Ferrous Metals | 630,606 | 1,652.97 | 3.14% |
| 14 | Mangalore Refinery and Petrochemicals Limited | INE103A01014 | Petroleum Products | 1,134,745 | 1,246.52 | 2.89% |
| 15 | National Aluminium Company Limited | INE139A01034 | Non - Ferrous Metals | 1,479,768 | 983.31 | 2.28% |
| 16 | Guarat State Petroleum Limited | INE246F01010 | Gas | 291,194 | 551.81 | 1.28% |
| 17 | Mahanagar Gas Limited | INE002S01010 | Gas | 55,027 | 527.19 | 1.22% |
| 18 | South West Pinnacle Exploration Limited | INE980Y01015 | Oil | 592,000 | 473.30 | 1.10% |
| 19 | Indraprastha Gas Limited | INE203G01027 | Gas | 134,982 | 377.21 | 0.88% |
| 20 | Castrol India Limited | INE172A01027 | Petroleum Products | 113,540 | 232.64 | 0.54% |
| 21 | Kalyani Steels Limited | INE907A01026 | Ferrous Metals | 46,383 | 137.99 | 0.32% |
| 22 | Triveni Engineering & Industries Limited | INE256C01024 | Consumer Non Durables | 269,498 | 109.55 | 0.25% |
| 23 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 41,880 | 58.86 | 0.14% |
| Total | | | | | 38,730.16 | 89.08% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 24 | CBLO / Reverse Repo Investments | | | | 2,941.45 | 6.83% |
| Total | | | | | 2,941.45 | 6.83% |
| OTHERS | | | | | | |
| 25 | BlackRock Global Funds - New Energy Fund (Class I2 USD Shares)** | LU0534476519 | | 333,896 | 2,219.60 | 5.15% |
| Total | | | | | 2,219.60 | 5.15% |
| Cash & Cash Equivalent | | | | | | |
| Net Receivables/Payables | | | | | | |
| Total | | | | | (461.30) | -1.06% |
| GRAND TOTAL | | | | | 43,069.92 | 100.00% |

Notes : 1 Market value includes accrued interest. 2 **Fund domiciled in Luxembourg.

DSP BlackRock Low Duration Fund

An open ended low duration debt scheme investing in debt and money market securities such that the Macaulay duration of the portfolio is between 6 months and 12 months (please refer page no. 20 under the section "Where will the Scheme invest?" in the SID for details on Macaulay's Duration)

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|--|--------------|-----------------|-----------|---------------------------|-----------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Shriram Transport Finance Company Limited** | INE721A07M18 | IND AAA | 2,000 | 20,439.75 | 4.33% |
| 2 | Rural Electrification Corporation Limited** | INE020B08A9V | CRISIL AAA | 1,500 | 15,075.08 | 3.19% |
| 3 | Tata Cleantech Capital Limited** | INE857007190 | CRISIL AA+ | 1,350 | 13,855.24 | 2.93% |
| 4 | Cholamandalam Investment and Finance Company Limited** | INE121A07NF5 | ICRA AA | 1,200 | 12,116.83 | 2.57% |
| 5 | Dewan Housing Finance Corporation Limited** | INE202B07J13 | CARE AAA | 1,000,000 | 10,560.37 | 2.24% |
| 6 | Housing Development Finance Corporation Limited** | INE001A07Q04 | CRISIL AAA | 100 | 10,547.05 | 2.23% |
| 7 | Cholamandalam Investment and Finance Company Limited** | INE121A07O44 | IND AA+ | 1,000 | 9,988.22 | 2.11% |
| 8 | Rural Electrification Corporation Limited** | INE020B08971 | CRISIL AAA | 900 | 9,214.18 | 1.95% |
| 9 | Reliance Jio Infocomm Limited** | INE110L07054 | CRISIL AAA | 750 | 8,095.89 | 1.71% |
| 10 | Small Industries Development Bank of India** | INE556F09593 | CARE AAA | 760 | 7,656.36 | 1.62% |
| 11 | Housing Development Finance Corporation Limited** | INE001A07Q06 | CRISIL AAA | 55 | 5,825.80 | 1.23% |
| 12 | Power Finance Corporation Limited** | INE134E08A58 | CRISIL AAA | 555 | 5,789.61 | 1.23% |
| 13 | Power Finance Corporation Limited** | INE134E08H02 | CRISIL AAA | 500 | 5,237.33 | 1.14% |
| 14 | Mahindra & Mahindra Financial Services Limited** | INE77407P28 | IND AAA | 500 | 5,006.15 | 1.06% |
| 15 | Shriram Transport Finance Company Limited** | INE721A07M13 | CRISIL AA+ | 470 | 4,751.12 | 1.01% |
| 16 | Export-Import Bank of India** | INE514E08D2 | CRISIL AAA | 450 | 4,699.35 | 1.00% |
| 17 | Export-Import Bank of India** | INE514E08D27 | CRISIL AAA | 279 | 2,924.25 | 0.62% |
| 18 | Small Industries Development Bank of India** | INE556F09601 | CARE AAA | 285 | 2,877.62 | 0.61% |
| 19 | HDB Financial Services Limited** | INE75607670 | CARE AAA | 250 | 2,612.60 | 0.55% |
| 20 | Rural Electrification Corporation Limited** | INE020B07E64 | CRISIL AAA | 250 | 2,567.64 | 0.54% |
| 21 | Fullerton India Credit Company Ltd** | INE353H07944 | CARE AAA | 250 | 2,560.95 | 0.54% |
| 22 | National Bank for Agriculture and Rural Development** | INE261F08584 | CRISIL AAA | 250 | 2,558.63 | 0.54% |
| 23 | Small Industries Development Bank of India** | INE556F09619 | CARE AAA | 250 | 2,539.79 | 0.54% |
| 24 | Mahindra & Mahindra Financial Services Limited** | INE77407Q02 | CARE AAA | 250 | 2,531.45 | 0.54% |
| 25 | Indian Railway Finance Corporation Limited** | INE053P07A4 | CRISIL AAA | 200 | 2,162.40 | 0.45% |
| 26 | Power Finance Corporation Limited** | INE134E07406 | CRISIL AAA | 200 | 2,116.21 | 0.45% |
| 27 | Tata Motors Limited** | INE155A08274 | CARE AA+ | 170 | 1,840.19 | 0.39% |
| 28 | Export-Import Bank of India** | INE514E08E5 | CRISIL AAA | 150 | 1,549.50 | 0.33% |
| 29 | ONGC Mangalore Petrochemicals Limited** | INE053107018 | IND AAA | 110 | 1,108.92 | 0.23% |
| 30 | Reliance Utilities and Power Private Limited** | INE936D07083 | CRISIL AAA | 100 | 1,033.70 | 0.22% |
| 31 | Housing Development Finance Corporation Limited** | INE001A07Q13 | CRISIL AAA | 100 | 1,031.82 | 0.22% |
| 32 | HDB Financial Services Limited** | INE75607BA7 | CRISIL AAA | 100 | 1,006.20 | 0.21% |
| 33 | Power Grid Corporation of India Limited** | INE752E07101 | CRISIL AAA | 30 | 318.77 | 0.07% |
| 34 | NHPC Limited** | INE848E07609 | IND AAA | 100 | 103.55 | 0.02% |
| Total | | | | | 182,796.43 | 38.70% |
| Unlisted | | | | | | |
| 35 | Daimler Financial Services India Private Limited** | INE094008037 | IND AAA | 600 | 6,142.65 | 1.30% |
| 36 | Daimler Financial Services India Private Limited** | INE094008029 | IND AAA | 500 | 5,165.15 | 1.09% |
| Total | | | | | 11,307.80 | 2.39% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| Certificate Deposit | | | | | | |
| 37 | HDFC Bank Limited** | INE040A16CC8 | CARE A1+ | 27,100 | 25,414.24 | 5.38% |
| 38 | Axis Bank Limited** | INE238A16Z24 | CRISIL A1+ | 23,100 | 21,664.17 | 4.59% |
| 39 | ICICI Bank Limited** | INE090A164P5 | ICRA A1+ | 20,000 | 18,730.30 | 3.97% |
| 40 | National Bank for Agriculture and Rural Development** | INE261F16264 | CRISIL A1+ | 18,800 | 17,701.57 | 3.75% |
| 41 | Export-Import Bank of India** | INE514E16B13 | CRISIL A1+ | 15,000 | 14,054.10 | 2.98% |
| 42 | IndusInd Bank Limited** | INE095A16X19 | CRISIL A1+ | 15,000 | 14,032.41 | 2.97% |
| 43 | IndusInd Bank Limited** | INE095A16X11 | CRISIL A1+ | 10,000 | 9,422.28 | 2.00% |
| 44 | Export-Import Bank of India** | INE514E16B15 | CRISIL A1+ | 10,000 | 9,419.18 | 1.99% |
| 45 | IndusInd Bank Limited** | INE095A16X15 | CRISIL A1+ | 10,000 | 9,342.96 | 1.98% |
| 46 | Small Industries Development Bank of India** | INE556F16333 | CARE A1+ | 9,900 | 9,331.83 | 1.98% |
| 47 | Small Industries Development Bank of India** | INE556F16358 | CRISIL A1+ | 5,000 | 4,707.01 | 1.00% |
| 48 | Axis Bank Limited** | INE238A16Y82 | ICRA A1+ | 5,000 | 4,696.94 | 0.99% |
| 49 | IndusInd Bank Limited** | INE095A16X13 | CRISIL A1+ | 5,000 | 4,695.54 | 0.99% |
| 50 | Axis Bank Limited** | INE238A16X75 | CRISIL A1+ | 4,775 | 4,508.70 | 0.95% |
| 51 | HDFC Bank Limited** | INE040A16B88 | CARE A1+ | 2,225 | 2,190.81 | 0.46% |
| 52 | IndusInd Bank Limited** | INE095A16W88 | CRISIL A1+ | 2,000 | 1,972.08 | 0.42% |
| Total | | | | | 171,884.13 | 36.40% |
| Commercial Paper | | | | | | |
| 53 | Housing Development Finance Corporation Limited** | INE001A14S18 | CRISIL A1+ | 4,000 | 18,727.14 | 3.97% |
| 54 | Piramal Finance Limited** | INE64104B13 | ICRA A1+ | 3,000 | 14,174.15 | 3.00% |
| 55 | Reliance Industries Limited** | INE002A14854 | CRISIL A1+ | 2,000 | 9,381.88 | 1.99% |
| 56 | Grub Finance Limited** | INE580B14HF8 | CRISIL A1+ | 2,000 | 9,327.71 | 1.98% |
| 57 | Bhartat Arreel Limited** | INE597110501 | CRISIL A1+ | 1,920 | 9,042.95 | 1.92% |
| 58 | Network 18 Media & Investments Limited** | INE570H14E38 | ICR A1+ | 1,920 | 8,986.79 | 1.90% |
| 59 | Indiabulls Housing Finance Limited** | INE148114VC7 | ICRA A1+ | 1,920 | 8,966.69 | 1.90% |
| 60 | Dewan Housing Finance Corporation Limited** | INE202B14Y2 | CRISIL A1+ | 1,920 | 8,965.75 | 1.90% |
| 61 | TV 18 Broadcast Limited** | INE886H14CD2 | ICRA A1+ | 1,420 | 6,646.48 | 1.41% |
| 62 | L & T Finance Limited** | INE027E14FH4 | CARE A1+ | 920 | 4,290.20 | 0.91% |
| 63 | L & T Finance Limited** | INE027E14EO3 | CARE A1+ | 200 | 983.82 | 0.21% |
| Total | | | | | 99,491.58 | 21.09% |
| 64 | CBLO / Reverse Repo Investments | | | | 8,127.22 | 1.72% |
| Total | | | | | 8,127.22 | 1.72% |
| Cash & Cash Equivalent | | | | | | |
| Net Receivables/Payables | | | | | | |
| Total | | | | | (1,418.70) | -0.30% |
| GRAND TOTAL | | | | | 472,188.42 | 100.00% |

Notes : 1 ** Non Tradable / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest. 3 DSP BlackRock Low Duration Fund erstwhile known as DSP BlackRock Ultra Short Term Fund.

DSP BlackRock Small Cap Fund

Small Cap Fund- An open ended equity scheme predominantly investing in small cap stocks

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------------------------|------------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Finolex Cables Limited | INE235A01022 | Industrial Products | 3,144,684 | 21,221.90 | 6.33% |
| 2 | SRF Limited | INE647A01010 | Textile Products | 1,046,058 | 20,452.00 | 3.50% |
| 3 | Aarti Industries Limited | INE769A01020 | Chemicals | 1,709,336 | 19,602.67 | 3.35% |
| 4 | APL Apollo Tyres Limited | INE702C01019 | Ferrous Metals | 982,098 | 19,512.32 | 3.34% |
| 5 | Atul Limited | INE100A01010 | Chemicals | 716,851 | 18,734.18 | 3.20% |
| 6 | Eveready Industries India Limited | INE128A01029 | Consumer Non Durables | 4,632,608 | 17,360.70 | 2.97% |
| 7 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 2,499,638 | 16,388.88 | 2.80% |
| 8 | Siyaram Silk Mills Limited | INE076B01028 | Textile Products | 2,504,015 | 15,097.96 | 2.58% |
| 9 | Sharda Cropchem Limited | INE221J01015 | Pesticides | 3,808,532 | 14,520.03 | 2.48% |
| 10 | K.P.R. Mill Limited | INE930H01023 | Textile Products | 2,294,703 | 14,515.14 | 2.48% |
| 11 | DCE Bank Limited | INE503A01015 | Banks | 8,116,536 | 13,112.26 | 2.24% |
| 12 | Navin Fluorine International Limited | INE048G01026 | Chemicals | 1,652,909 | 12,774.51 | 2.19% |
| 13 | Kalpataru Power Transmission Limited | INE220B01022 | Power | 2,598,290 | 12,582.22 | 2.15% |
| 14 | Cera Sanitaryware Limited | INE739E01017 | Construction | 330,490 | 11,421.24 | 1.95% |
| 15 | LT Foods Limited | INE818H01020 | Consumer Non Durables | 13,297,872 | 11,303.19 | 1.93% |
| 16 | Somany Ceramics Limited | INE355A01028 | Construction | 1,673,829 | 11,112.55 | 1.90% |
| 17 | Finolex Industries Limited | INE183A01016 | Industrial Products | 1,671,711 | 11,029.11 | 1.89% |
| 18 | Spirant Engineering Limited | INE390C01030 | Auto Ancillaries | 1,903,691 | 10,871.78 | 1.86% |
| 19 | Repro Home Finance Limited | INE612J01015 | Finance | 1,837,763 | 10,334.66 | 1.77% |
| 20 | Welspun India Limited | INE192B01031 | Textile Products | 17,502,651 | 10,160.29 | 1.74% |
| 21 | Steritec Technologies Limited | INE089C01029 | Telecom - Equipment & Accessories | 3,206,414 | 10,016.84 | 1.71% |
| 22 | Ratnamani Metals & Tubes Limited | INE703B01027 | Ferrous Metals | 1,141,797 | 9,718.98 | 1.66% |
| 23 | Dhanuka Agritech Limited | INE435G01025 | Pesticides | 1,672,066 | 9,209.74 | 1.58% |
| 24 | Vardhman Textiles Limited | INE825A01012 | Textiles - Cotton | 739,946 | 9,043.62 | 1.55% |
| 25 | Nikamal Limited | INE310A01015 | Industrial Products | 594,753 | 9,039.35 | 1.55% |
| 26 | Chambal Fertilizers & Chemicals Limited | INE085A01013 | Fertilisers | 5,056,952 | | |

DSP BlackRock Savings Fund

An open ended debt scheme investing in money market instruments

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|---|--------------|-----------------|----------|---------------------------|--------------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| Certificate of Deposit | | | | | | |
| 1 | Axis Bank Limited** | INE238A16Z24 | CRISIL A1+ | 400 | 375.14 | 9.15% |
| 2 | HDFC Bank Limited** | INE040A16C88 | CARE A1+ | 400 | 375.12 | 9.15% |
| 3 | Small Industries Development Bank of India** | INE556F16333 | CARE A1+ | 100 | 94.26 | 2.30% |
| 4 | National Bank for Agriculture and Rural Development** | INE261F16264 | CRISIL A1+ | 100 | 94.16 | 2.30% |
| Total | | | | | 938.67 | 22.90% |
| Commercial Paper | | | | | | |
| 5 | Bharti Airtel Limited** | INE397D14050 | CRISIL A1+ | 80 | 376.79 | 9.19% |
| 6 | Network18 Media & Investments Limited** | INE870H14EY8 | ICRA A1+ | 80 | 374.45 | 9.13% |
| 7 | TV18 Broadcast Limited** | INE866H14C22 | ICRA A1+ | 80 | 374.55 | 9.13% |
| 8 | Indiabulls Housing Finance Limited** | INE14814VYC7 | ICRA A1+ | 80 | 373.61 | 9.11% |
| 9 | Dewan Housing Finance Corporation Limited** | INE202B14Y2 | CRISIL A1+ | 80 | 373.49 | 9.11% |
| 10 | L & T Finance Limited** | INE027E14FH4 | CARE A1+ | 80 | 373.06 | 9.10% |
| 11 | JM Financial Products Limited** | INE523H14H1 | ICRA A1+ | 80 | 371.04 | 9.05% |
| 12 | Edelweiss Commodities Services Limited** | INE657N14PG0 | CRISIL A1+ | 80 | 370.14 | 9.03% |
| Total | | | | | 2,987.04 | 72.85% |
| Cash & Cash Equivalent | | | | | | |
| Net Receivables/Payables | | | | | | |
| Total | | | | | 4.88 | 0.11% |
| GRAND TOTAL | | | | | 4,100.53 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest. 3 DSP BlackRock Savings Fund erstwhile known as DSP BlackRock Treasury Bill Fund

DSP BlackRock Tax Saver Fund

An open ended equity linked saving scheme with a statutory lock in of 3 years and tax benefit

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|--|---|--------------|--------------------------|-----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 1,166,287 | 21,997.34 | 5.45% |
| 2 | ICICI Bank Limited | INE090A01020 | Banks | 6,560,931 | 18,262.35 | 4.52% |
| 3 | State Bank of India | INE062A01020 | Banks | 6,003,044 | 15,001.61 | 3.71% |
| 4 | Tata Steel Limited | INE081A01030 | Ferrous Metals | 2,377,367 | 13,575.95 | 3.36% |
| 5 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 862,187 | 11,302.41 | 2.80% |
| 6 | HCL Technologies Limited | INE860A01027 | Software | 1,090,814 | 10,565.62 | 2.62% |
| 7 | Infosys Limited | INE009A01021 | Software | 867,184 | 9,814.79 | 2.43% |
| 8 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 1,086,455 | 9,590.14 | 2.37% |
| 9 | Maruti Suzuki India Limited | INE585B01010 | Auto | 102,251 | 9,060.56 | 2.24% |
| 10 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 2,924,525 | 8,125.79 | 2.01% |
| 11 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 2,355,956 | 8,124.51 | 2.01% |
| 12 | ITC Limited | INE154A01025 | Consumer Non Durables | 3,166,116 | 8,089.43 | 2.00% |
| 13 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 1,867,762 | 7,983.75 | 1.98% |
| 14 | Bharat Financial Inclusion Limited | INE180K01011 | Finance | 711,081 | 7,799.49 | 1.93% |
| 15 | GAIL (India) Limited | INE129A01019 | Gas | 2,361,548 | 7,758.87 | 1.92% |
| 16 | Mahindra & Mahindra Limited | INE101A01026 | Auto | 1,034,447 | 7,643.53 | 1.89% |
| 17 | Bank of Baroda | INE028A01039 | Banks | 5,357,431 | 7,623.62 | 1.89% |
| 18 | Bajaj Finance Limited | INE296A01024 | Finance | 383,154 | 7,272.44 | 1.82% |
| 19 | Motherhood Sumi Systems Limited | INE775A01035 | Auto Ancillaries | 2,103,667 | 6,541.35 | 1.62% |
| 20 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 612,303 | 6,415.71 | 1.59% |
| 21 | Shree Cement Limited | INE070A01015 | Cement | 39,475 | 6,393.55 | 1.58% |
| 22 | Apollo Tyres Limited | INE438A01022 | Auto Ancillaries | 2,185,490 | 6,054.90 | 1.50% |
| 23 | Strides Shasun Limited | INE939A01011 | Pharmaceuticals | 867,862 | 5,807.30 | 1.44% |
| 24 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 846,043 | 5,547.08 | 1.37% |
| 25 | Edelweiss Financial Services Limited | INE532F01054 | Finance | 2,319,747 | 5,525.64 | 1.37% |
| 26 | Dilip Buildcon Limited | INE917M01012 | Construction | 523,731 | 5,254.59 | 1.30% |
| 27 | Mahindra & Mahindra Financial Services Limited | INE774D01024 | Finance | 1,084,960 | 5,026.08 | 1.24% |
| 28 | Dalmia Bharat Limited | INE439L01019 | Cement | 174,778 | 5,023.38 | 1.24% |
| 29 | Ultra Tech Cement Limited | INE481G01011 | Cement | 126,075 | 4,979.96 | 1.23% |
| 30 | Ashok Leyland Limited | INE208A01029 | Auto | 3,272,875 | 4,760.40 | 1.18% |
| 31 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 3,306,217 | 4,676.64 | 1.16% |
| 32 | The Federal Bank Limited | INE171A01029 | Banks | 5,141,090 | 4,585.85 | 1.14% |
| 33 | Repro Home Finance Limited | INE612J01015 | Finance | 785,963 | 4,419.86 | 1.09% |
| 34 | Jubilant Foodworks Limited | INE797F01012 | Consumer Non Durables | 186,646 | 4,341.11 | 1.07% |
| 35 | Bajaj Finserv Limited | INE918I01018 | Finance | 83,918 | 4,339.86 | 1.07% |
| 36 | Finolex Cables Limited | INE235A01022 | Industrial Products | 604,450 | 4,079.13 | 1.01% |
| 37 | Welspun India Limited | INE192B01031 | Textile Products | 6,785,420 | 3,938.94 | 0.98% |
| 38 | Asian Paints Limited | INE021A01026 | Consumer Non Durables | 341,302 | 3,823.95 | 0.95% |
| 39 | Atul Limited | INE100A01010 | Chemicals | 142,680 | 3,728.80 | 0.92% |
| 40 | Yes Bank Limited | INE528G01027 | Banks | 1,210,234 | 3,689.40 | 0.91% |
| 41 | SBI Life Insurance Company Limited | INE123W01016 | Finance | 542,717 | 3,680.98 | 0.91% |
| 42 | Minda Industries Limited | INE405D01023 | Auto Ancillaries | 344,833 | 3,677.99 | 0.91% |
| 43 | LIC Housing Finance Limited | INE115A01026 | Finance | 686,396 | 3,668.10 | 0.91% |
| 44 | Havells India Limited | INE176B01034 | Consumer Durables | 704,666 | 3,613.34 | 0.89% |
| 45 | SRE Limited | INE647A01010 | Textile Products | 184,779 | 3,612.71 | 0.89% |
| 46 | Manappuram Finance Limited | INE522D01027 | Finance | 3,302,350 | 3,601.21 | 0.89% |
| 47 | KNR Constructions Limited | INE634I01029 | Construction | 1,240,280 | 3,522.40 | 0.87% |
| 48 | Nestle India Limited | INE239A01016 | Consumer Non Durables | 42,602 | 3,494.88 | 0.87% |
| 49 | CESC Limited | INE486A01013 | Power | 359,859 | 3,476.96 | 0.86% |
| 50 | V-Guard Industries Limited | INE951I01027 | Industrial Capital Goods | 1,554,389 | 3,453.85 | 0.86% |
| 51 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 421,076 | 3,342.71 | 0.83% |
| 52 | JB Chemicals & Pharmaceuticals Limited | INE572A01028 | Pharmaceuticals | 1,061,859 | 3,292.82 | 0.82% |
| 53 | NTPC Limited | INE733E01010 | Power | 1,829,105 | 3,103.99 | 0.77% |
| 54 | Volta Limited | INE226A01021 | Construction Project | 499,683 | 3,102.53 | 0.77% |
| 55 | LT Foods Limited | INE818I01020 | Consumer Non Durables | 3,324,468 | 2,825.80 | 0.70% |
| 56 | Ahluwalia Contracts (India) Limited | INE758C01029 | Construction | 749,503 | 2,817.38 | 0.70% |
| 57 | Gujarat State Petronet Limited | INE246F01010 | Gas | 1,340,945 | 2,541.09 | 0.63% |
| 58 | Srikalahasti Pipes Limited | INE943C01027 | Ferrous Metals | 779,476 | 2,509.52 | 0.62% |
| 59 | Vardhman Textiles Limited | INE825A01012 | Textiles - Cotton | 203,765 | 2,490.42 | 0.62% |
| 60 | Supreme Industries Limited | INE195A01028 | Industrial Products | 204,882 | 2,446.39 | 0.61% |
| 61 | ICICI Prudential Life Insurance Company Limited | INE726G01019 | Finance | 618,024 | 2,401.64 | 0.59% |
| 62 | Somany Ceramics Limited | INE355A01028 | Construction | 358,124 | 2,377.59 | 0.59% |
| 63 | Cadila Healthcare Limited | INE10B01027 | Pharmaceuticals | 617,571 | 2,333.49 | 0.58% |
| 64 | Divi's Laboratories Limited | INE361B01024 | Pharmaceuticals | 191,303 | 2,085.59 | 0.52% |
| 65 | Dr. Reddy's Laboratories Limited | INE089A01023 | Pharmaceuticals | 96,858 | 2,015.18 | 0.50% |
| 66 | Solar Industries India Limited | INE343H01029 | Chemicals | 187,584 | 2,004.43 | 0.50% |
| 67 | BDL Bank Limited | INE976D01028 | Banks | 389,667 | 1,869.82 | 0.46% |
| 68 | Tata Consultancy Services Limited | INE467B01029 | Software | 65,522 | 1,866.82 | 0.46% |
| 69 | KFC International Limited | INE389H01022 | Construction Project | 421,960 | 1,644.59 | 0.41% |
| 70 | Dixon Technologies (India) Limited | INE935N01012 | Consumer Durables | 45,349 | 1,492.46 | 0.37% |
| 71 | ICICI Securities Limited | INE11K01011 | Finance | 250,404 | 1,302.10 | 0.32% |
| 72 | Prestige Estates Projects Limited | INE811K01011 | Construction | 441,316 | 1,287.76 | 0.32% |
| 73 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 193,441 | 271.88 | 0.07% |
| Total | | | | | 385,274.09 | 95.39% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| CBLO / Reverse Repo Investments | | | | | | |
| Total | | | | | 11,846.05 | 2.93% |
| Mutual Funds | | | | | | |
| 74 | DSP BlackRock Liquidity Fund - Direct - Growth | INF740K01QL4 | | 161,170 | 4,005.60 | 0.99% |
| Total | | | | | 4,005.60 | 0.99% |
| Cash & Cash Equivalent | | | | | | |
| Net Receivables/Payables | | | | | | |
| Total | | | | | 2,804.49 | 0.69% |
| GRAND TOTAL | | | | | 403,930.23 | 100.00% |

Notes: 1 Market value includes accrued interest. 2 Pending Listing.

DSP BlackRock Regular Savings Fund

An open ended hybrid scheme investing predominantly in debt instruments

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|--|---|--------------|--------------------------|----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 45,875 | 865.25 | 1.97% |
| 2 | Blue Star Limited | INE472A01039 | Consumer Durables | 74,929 | 566.05 | 1.29% |
| 3 | Bajaj Finance Limited | INE296A01024 | Finance | 27,228 | 481.27 | 1.09% |
| 4 | GAIL (India) Limited | INE129A01019 | Gas | 137,209 | 450.80 | 1.02% |
| 5 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 128,474 | 443.04 | 1.01% |
| 6 | IndusInd Bank Limited | INE095A01012 | Banks | 23,685 | 425.56 | 0.97% |
| 7 | V-Guard Industries Limited | INE951I01027 | Industrial Capital Goods | 190,339 | 422.93 | 0.96% |
| 8 | Eris Lifesciences Limited | INE406M01024 | Pharmaceuticals | 52,791 | 422.20 | 0.96% |
| 9 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 94,495 | 403.92 | 0.92% |
| 10 | Ashok Leyland Limited | INE208A01029 | Auto | 272,197 | 395.91 | 0.90% |
| 11 | Volta Limited | INE226A01021 | Construction Project | 62,268 | 386.62 | 0.88% |
| 12 | Quess Corp Limited | INE615P01015 | Commercial Services | 32,427 | 333.35 | 0.76% |
| 13 | Bandhan Bank Limited | INE545J01014 | Banks | 67,673 | 317.42 | 0.72% |
| 14 | MUSIC Broadcast Limited | INE919I01016 | Media & Entertainment | 78,941 | 313.75 | 0.71% |
| 15 | AU Small Finance Bank Limited | INE949L01017 | Banks | 49,644 | 306.82 | 0.70% |
| 16 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 34,845 | 276.62 | 0.63% |
| 17 | Sun TV Network Limited | INE424H01027 | Media & Entertainment | 31,023 | 263.26 | 0.60% |
| 18 | Castrol India Limited | INE172A01027 | Petroleum Products | 110,725 | 226.88 | 0.52% |
| 19 | Britannia Industries Limited | INE216A01022 | Consumer Non Durables | 4,493 | 223.33 | 0.51% |
| 20 | NTPC Limited | INE733E01010 | Power | 128,995 | 218.90 | 0.50% |
| 21 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 20,143 | 211.06 | 0.48% |
| 22 | Crompton Greaves Consumer Electricals Limited | INE299U01018 | Consumer Durables | 88,870 | 210.40 | 0.48% |
| 23 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 30,909 | 202.65 | 0.46% |
| 24 | Balkrishna Industries Limited | INE787D01026 | Auto Ancillaries | 18,570 | 198.45 | 0.45% |
| 25 | Satam Creditcare Network Limited | INE838B01017 | Finance | 45,407 | 180.08 | 0.41% |
| 26 | Tata Steel Limited | INE081A01030 | Ferrous Metals | 29,309 | 167.37 | 0.38% |
| 27 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 116,652 | 165.00 | 0.37% |
| 28 | Minda Industries Limited | INE405E01023 | Auto Ancillaries | 15,405 | 164.31 | 0.37% |
| 29 | Wim Plast Ltd. | INE015B01018 | Industrial Products | 12,254 | 141.99 | 0.32% |
| 30 | Gujarat State Petronet Limited | INE246F01010 | Gas | 70,425 | 133.46 | 0.30% |

DSP BlackRock Regular Savings Fund (Cont'd)

An open ended hybrid scheme investing predominantly in debt instruments

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|--|-----------------------|--------------|----------------------|----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 31 | Shree Cement Limited | INE070A01015 | Cement | 776 | 125.68 | 0.29% |
| 32 | Dalmia Bharat Limited | INE439L01019 | Cement | 4,323 | 124.25 | 0.28% |
| 33 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 43,994 | 122.24 | 0.28% |

DSP BlackRock Credit Risk Fund (Cont'd)

An open ended debt scheme predominantly investing in AA and below rated corporate bonds (excluding AA+ rated corporate bonds)

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-------------------------------------|--|--------------|-----------------|----------|---------------------------|-----------------|
| 89 | Rural Electrification Corporation Limited** | INE02080AN6 | CRISIL AAA | 120 | 1,204.48 | 0.17% |
| 90 | Power Grid Corporation of India Limited** | INE752E07LX6 | CRISIL AAA | 100 | 1,086.89 | 0.15% |
| 91 | Power Grid Corporation of India Limited** | INE752E07LW8 | CRISIL AAA | 100 | 1,083.97 | 0.15% |
| 92 | Reliance Utilities and Power Private Limited** | INE936D07125 | CRISIL AAA | 100 | 1,024.28 | 0.14% |
| 93 | United India Insurance Company Limited** | INE346208011 | CRISIL AAA | 100 | 1,014.66 | 0.14% |
| 94 | Dewan Housing Finance Corporation Limited** | INE202B07HQ0 | CARE AAA | 60,000 | 637.72 | 0.09% |
| 95 | Power Finance Corporation Limited** | INE134E081C5 | CRISIL AAA | 55 | 593.31 | 0.08% |
| 96 | Reliance Utilities and Power Private Limited** | INE936D07158 | CRISIL AAA | 50 | 512.04 | 0.07% |
| 97 | Nuclear Power Corporation of India Limited** | INE206D08378 | CRISIL AAA | 50 | 511.27 | 0.07% |
| 98 | Nuclear Power Corporation of India Limited** | INE206D08402 | CRISIL AAA | 50 | 511.27 | 0.07% |
| 99 | Nuclear Power Corporation of India Limited** | INE206D08394 | CRISIL AAA | 50 | 510.76 | 0.07% |
| 100 | Nuclear Power Corporation of India Limited** | INE206D08386 | CRISIL AAA | 50 | 510.22 | 0.07% |
| 101 | India Infoline Housing Finance Limited** | INE477107792 | ICRA AA | 50 | 510.17 | 0.07% |
| 102 | Nuclear Power Corporation of India Limited** | INE206D08360 | CRISIL AAA | 50 | 509.38 | 0.07% |
| 103 | PNB Housing Finance Limited** | INE572E09379 | CARE AAA | 50 | 504.48 | 0.07% |
| 104 | Power Finance Corporation Limited** | INE134E081M2 | CRISIL AAA | 30 | 301.86 | 0.04% |
| 105 | Rural Electrification Corporation Limited** | INE020808799 | CRISIL AAA | 16 | 168.79 | 0.02% |
| 106 | Sundaram BNP Paribas Home Finance Limited** | INE667F07BU0 | CARE AA+ | 15 | 161.28 | 0.02% |
| 107 | Housing Development Finance Corporation Limited** | INE001A07QN6 | CRISIL AAA | 1 | 105.92 | 0.01% |
| Total | | | | | 513,328.89 | 71.42% |
| Unlisted | | | | | | |
| 108 | IL&FS Transportation Networks Limited** | INE975G08140 | CRISIL AAA(SO) | 5,000 | 30,329.25 | 4.22% |
| 109 | Accelerating Education and Development Private Limited** | INE646W07021 | BWR A-(SO) | 13,000 | 15,089.75 | 2.10% |
| 110 | Coffee Day Natural Resources Private Limited** | INE634N07075 | BWR A-(SO) | 1,150 | 12,373.52 | 1.72% |
| 111 | IL&FS Energy Development Company Limited** | INE938108049 | CARE A+ | 1,000 | 12,279.49 | 1.71% |
| 112 | Coffee Day Enterprises Private Limited** | INE335K07208 | BWR AA- | 1,050 | 10,850.56 | 1.51% |
| 113 | High Point Properties Private Limited** | INE470108012 | ICRA AA(SO) | 100 | 10,275.15 | 1.43% |
| 114 | IL&FS Energy Development Company Limited** | INE938108056 | CARE A+ | 770 | 9,374.39 | 1.30% |
| 115 | Coffee Day Resorts (MSM) Private Limited** | INE713V07021 | BWR A-(SO) | 850 | 8,537.48 | 1.19% |
| 116 | KKR India Financial Services Private Limited** | INE321N07236 | CRISIL AA+ | 75 | 8,323.78 | 1.16% |
| 117 | KKR India Financial Services Private Limited** | INE321N07145 | CRISIL AA+ | 50 | 6,267.44 | 0.87% |
| 118 | Iqarashi Motors Sales Private Limited** | INE323Y07023 | ICRA AAA(SO) | 600 | 6,002.98 | 0.84% |
| 119 | Oriental Sales Agencies (India) Pvt Ltd** | INE575V07016 | BWR A-(SO) | 480 | 5,554.68 | 0.77% |
| 120 | HPCL-Mittal Energy Limited** | INE137K07034 | IND AA | 240 | 4,037.19 | 0.56% |
| 121 | Shapoorji Pallonji Energy (Gujarat) Private Limited** | INE170M08054 | ICRA AA(SO) | 36 | 3,621.35 | 0.50% |
| 122 | Sintex-BAPL Limited** | INE631U07027 | BWR AA- | 3,333 | 3,419.44 | 0.48% |
| 123 | Sintex-BAPL Limited** | INE631U07035 | BWR AA- | 3,333 | 3,409.22 | 0.47% |
| 124 | Sintex-BAPL Limited** | INE631U07043 | BWR AA- | 3,333 | 3,398.29 | 0.47% |
| 125 | KKR India Financial Services Private Limited** | INE321N07053 | CRISIL AA+ | 20 | 2,907.32 | 0.40% |
| 126 | KKR India Financial Services Private Limited** | INE321N07046 | CRISIL AA+ | 20 | 2,874.73 | 0.40% |
| 127 | KKR India Financial Services Private Limited** | INE321N07038 | CRISIL AA+ | 20 | 2,832.89 | 0.39% |
| 128 | KKR India Financial Services Private Limited** | INE321N07244 | CRISIL AA+ | 25 | 2,790.76 | 0.39% |
| 129 | Galma Consultancy Services Private Limited** | INE839U07018 | ICRA AA(SO) | 27 | 2,717.17 | 0.38% |
| 130 | KKR India Financial Services Private Limited** | INE321N07129 | CRISIL AA+ | 17 | 2,192.20 | 0.31% |
| 131 | KKR India Financial Services Private Limited** | INE321N07095 | CRISIL AA+ | 15 | 2,095.72 | 0.29% |
| 132 | KKR India Financial Services Private Limited** | INE321N07079 | CRISIL AA+ | 15 | 2,039.47 | 0.28% |
| 133 | KKR India Financial Services Private Limited** | INE321N07103 | CRISIL AA+ | 15 | 2,039.47 | 0.28% |
| 134 | KKR India Financial Services Private Limited** | INE321N07087 | CRISIL AA+ | 15 | 2,024.54 | 0.28% |
| 135 | KKR India Financial Services Private Limited** | INE321N07111 | CRISIL AA+ | 13 | 1,653.87 | 0.23% |
| 136 | KKR India Financial Services Private Limited** | INE321N07020 | CRISIL AA+ | 11 | 1,536.84 | 0.21% |
| Total | | | | | 180,850.64 | 25.14% |
| Securitized Debt Instruments | | | | | | |
| 137 | MFL Securitisation Trust - LIH** | INE775X15011 | CRISIL AAA(SO) | 65 | 3,757.09 | 0.52% |
| 138 | Royal Trust PTC Series A2 - May 2004 - (Citibank N.A.)** | INE54G15023 | CRISIL AAA | 24 | 6.20 | ** |
| Total | | | | | 3,763.29 | 0.52% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 139 | CBO / Reverse Repo Investments | | | | 22,745.19 | 3.16% |
| Total | | | | | 22,745.19 | 3.16% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (2,023.23) | -0.24% |
| Total | | | | | (2,023.23) | -0.24% |
| GRAND TOTAL | | | | | 718,664.78 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest. 3 * Less than 0.01% 4 DSP BlackRock Credit Risk Fund erstwhile known as DSP BlackRock Income Opportunities Fund.

DSP BlackRock Equity & Bond Fund

An open ended hybrid scheme investing predominantly in equity and equity related instruments

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|--|--------------|-----------------------------------|-----------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 1,738,792 | 32,795.36 | 4.81% |
| 2 | Bajaj Finance Limited | INE796A01024 | Finance | 1,211,427 | 21,413.58 | 3.14% |
| 3 | Larsen & Toubro Limited | INE018A01050 | Construction Project | 1,427,683 | 18,715.50 | 2.74% |
| 4 | Bajaj Finserv Limited | INE918101018 | Finance | 278,643 | 14,410.16 | 2.11% |
| 5 | ICICI Bank Limited | INE090A01021 | Banks | 5,127,031 | 14,271.09 | 2.09% |
| 6 | Shree Cement Limited | INE070A01015 | Cement | 84,590 | 13,700.58 | 2.01% |
| 7 | State Bank of India | INE062A01020 | Banks | 5,397,697 | 13,488.44 | 1.98% |
| 8 | Maruti Suzuki India Limited | INE585B01010 | Auto | 142,243 | 12,604.29 | 1.83% |
| 9 | Havells India Limited | INE176B01034 | Consumer Durables | 2,286,088 | 11,152.68 | 1.63% |
| 10 | Bharat Financial Inclusion Limited | INE180K01011 | Finance | 991,600 | 10,876.36 | 1.59% |
| 11 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 983,121 | 10,301.14 | 1.51% |
| 12 | Infosys Limited | INE009A01021 | Software | 897,576 | 10,158.77 | 1.49% |
| 13 | Bharat Forge Limited | INE465A01025 | Industrial Products | 1,444,868 | 10,109.02 | 1.48% |
| 14 | Apollo Tyres Limited | INE438A01022 | Auto Ancillaries | 3,620,663 | 10,031.05 | 1.47% |
| 15 | Yes Bank Limited | INE528G01027 | Banks | 3,234,769 | 9,861.19 | 1.45% |
| 16 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 1,701,414 | 9,715.92 | 1.42% |
| 17 | Ultra Tech Cement Limited | INE481G01011 | Cement | 236,706 | 9,349.89 | 1.37% |
| 18 | Motherhood Systems Limited | INE775A01035 | Auto Ancillaries | 2,862,611 | 8,901.29 | 1.30% |
| 19 | Minda Industries Limited | INE405F01023 | Auto Ancillaries | 815,145 | 8,694.34 | 1.27% |
| 20 | Hindustan Unilever Limited | INE030A01027 | Consumer Non Durables | 651,014 | 8,680.30 | 1.27% |
| 21 | NCC Limited | INE868B01028 | Construction Project | 7,013,494 | 8,244.36 | 1.21% |
| 22 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 2,739,576 | 7,982.51 | 1.17% |
| 23 | GAIL (India) Limited | INE129A01019 | Gas | 2,420,086 | 7,951.19 | 1.17% |
| 24 | Dav's Laboratories Limited | INE361B01024 | Pharmaceuticals | 722,866 | 7,880.69 | 1.16% |
| 25 | Strides Shasun Limited | INE939A01011 | Pharmaceuticals | 1,175,917 | 7,869.01 | 1.15% |
| 26 | Asian Paints Limited | INE021A01026 | Consumer Non Durables | 700,226 | 7,845.33 | 1.15% |
| 27 | Brihanna Industries Limited | INE216A01022 | Consumer Non Durables | 146,872 | 7,300.42 | 1.07% |
| 28 | Finelex Industries Limited | INE183A01016 | Industrial Products | 1,098,536 | 7,247.69 | 1.06% |
| 29 | V-Guard Industries Limited | INE951101027 | Industrial Capital Goods | 3,187,031 | 7,081.58 | 1.04% |
| 30 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 886,527 | 7,037.69 | 1.03% |
| 31 | Ahluwalia Contracts (India) Limited | INE758C01029 | Construction | 1,064,461 | 7,008.51 | 1.03% |
| 32 | ITC Limited | INE154A01025 | Consumer Non Durables | 2,739,576 | 6,999.11 | 1.03% |
| 33 | Sandhuw Engineering Limited | INE226A01026 | Construction Project | 1,700,738 | 6,623.52 | 0.97% |
| 34 | SRE Limited | INE647A01010 | Textile Products | 334,601 | 6,541.95 | 0.96% |
| 35 | Kansai Nerolac Paints Limited | INE531A01024 | Consumer Non Durables | 1,292,670 | 6,538.32 | 0.96% |
| 36 | Tata Consultancy Services Limited | INE467B01029 | Software | 227,015 | 6,468.00 | 0.95% |
| 37 | Ashok Leyland Limited | INE208A01029 | Auto | 4,316,576 | 6,278.46 | 0.92% |
| 38 | Avenue Supermarkets Limited | INE192R01011 | Retailing | 473,914 | 6,265.16 | 0.92% |
| 39 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 4,300,629 | 6,083.14 | 0.90% |
| 40 | HCL Technologies Limited | INE860A01027 | Software | 620,671 | 6,011.82 | 0.88% |
| 41 | Gujarat State Petronet Limited | INE246F01010 | Gas | 1,347,870 | 5,965.21 | 0.87% |
| 42 | Alkerm Laboratories Limited | INE540101014 | Pharmaceuticals | 288,207 | 5,730.56 | 0.84% |
| 43 | The Ramco Cement Limited | INE331A01037 | Cement | 779,480 | 5,641.49 | 0.83% |
| 44 | KVR Constructions Limited | INE640101029 | Construction | 1,905,512 | 5,411.09 | 0.79% |
| 45 | INOX Leisure Limited | INE312H01016 | Media & Entertainment | 2,035,556 | 5,395.24 | 0.79% |
| 46 | Mahindra Logistics Limited | INE766P01016 | Transportation | 1,062,410 | 5,150.56 | 0.75% |
| 47 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 757,708 | 4,965.29 | 0.73% |
| 48 | Satin Creditcare Network Limited | INE836B01017 | Finance | 1,255,795 | 4,901.16 | 0.72% |
| 49 | Din Dindia Constructions Limited | INE917M01012 | Construction | 474,408 | 4,740.74 | 0.70% |
| 50 | VST Industries Limited | INE710A01016 | Consumer Non Durables | 161,655 | 4,745.87 | 0.70% |
| 51 | Sterilite Technologies Limited | INE089C01029 | Telecom - Equipment & Accessories | 1,500,000 | 4,686.00 | 0.69% |
| 52 | Fineolex Cables Limited | INE235A01022 | Industrial Products | 650,896 | 4,392.57 | 0.64% |
| 53 | Dixon Technologies (India) Limited | INE935N01012 | Consumer Durables | 1,31,290 | 4,320.82 | 0.63% |
| 54 | Welspun Industries Limited | INE92B01031 | Textile Products | 715,682 | 4,253.13 | 0.61% |
| 55 | Indian Oil Corporation Limited | INE242A01010 | Petroleum Products | 2,300,434 | 4,062.57 | 0.60% |
| 56 | Himatsingka Seide Limited | INE049A01027 | Textile Products | 1,160,681 | 4,056.00 | 0.59% |
| 57 | Balkrishna Industries Limited | INE787D01026 | Auto Ancillaries | 334,088 | 3,570.23 | 0.52% |
| 58 | Punjab National Bank | INE160A01022 | Banks | 3,010,306 | 2,868.82 | 0.42% |
| 59 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 666,201 | 2,847.68 | 0.42% |
| 60 | Sriklahasti Pipes Limited | INE943C01027 | Ferrous Metals | 832,177 | 2,679.19 | 0.39% |
| 61 | KFC International Limited | INE389H01022 | Construction Project | 641,767 | 2,501.29 | 0.37% |
| 62 | Adani Ports and Special Economic Zone Limited | INE742F01042 | Transportation | 678,354 | 2,402.05 | 0.35% |
| 63 | MAS Financial Services Limited | INE348101012 | Finance | 353,019 | 2,093.38 | 0.31% |
| 64 | Sharda Cropchem Limited | INE221J01015 | Pesticides | 474,745 | 1,809.97 | 0.27% |
| 65 | RBL Bank Limited | INE221J01015 | Banks | 375,329 | 1,801.02 | 0.26% |
| 66 | ICICI Securities Limited | INE976G01028 | Finance | 330,568 | 1,718.95 | 0.25% |
| 67 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 129,558 | 181.81 | 0.03% |
| Total | | | | | 503,300.71 | 73.77% |
| Unlisted | | | | | | |
| 68 | SIP Technologies & Export Limited** | INE468B01019 | Software | 52,521 | - | ** |
| Total | | | | | - | - |
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 69 | State Bank of India** | INE062A08157 | CRISIL AA+ | 1,150 | 11,938.31 | 1.75% |
| 70 | HDFC Bank Limited** | INE040A08377 | IND AA+ | 1,000 | 10,864.42 | 1.59% |
| 71 | ICICI Bank Limited** | INE090A08175 | CARE AA+ | 830 | 8,548.09 | 1.25% |
| 72 | Axis Bank Limited** | INE38A08443 | CRISIL AA+ | 550 | 5,814.63 | 0.85% |
| 73 | Reliance Gas Transportation Infrastructure Limited** | | | | | |

DSP BlackRock Focus Fund

An open ended equity scheme investing in maximum 30 stocks. The Scheme shall focus on multi cap stocks.

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|--------------------------|-----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed/awaiting listing on the stock exchanges | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 1,565,630 | 29,529.35 | 10.43% |
| 2 | Maruti Suzuki India Limited | INE585B01010 | Auto | 257,459 | 22,813.70 | 8.06% |
| 3 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 1,668,680 | 21,874.73 | 7.77% |
| 4 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 1,766,644 | 15,594.17 | 5.51% |
| 5 | IndusInd Bank Limited | INE095A01012 | Banks | 854,216 | 15,348.13 | 5.42% |
| 6 | ICICI Bank Limited | INE090A01021 | Banks | 5,392,683 | 15,010.53 | 5.30% |
| 7 | Yes Bank Limited | INE528G01027 | Banks | 4,178,771 | 12,738.98 | 4.50% |
| 8 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 2,183,931 | 12,471.34 | 4.41% |
| 9 | Coromandel International Limited | INE169A01031 | Fertilisers | 2,266,511 | 11,902.58 | 4.21% |
| 10 | ITC Limited | INE154A01025 | Consumer Non Durables | 3,970,500 | 10,144.63 | 3.58% |
| 11 | Housing Development Finance Corporation Limited | INE001A01036 | Finance | 549,334 | 10,024.64 | 3.54% |
| 12 | SBI Life Insurance Company Limited | INE123W01016 | Finance | 1,473,384 | 9,993.23 | 3.53% |
| 13 | Bajaj Finance Limited | INE296A01024 | Finance | 552,677 | 9,768.84 | 3.45% |
| 14 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 985,908 | 7,826.63 | 2.77% |
| 15 | Whirlpool of India Limited | INE176A01013 | Consumer Durables | 491,686 | 7,425.69 | 2.62% |
| 16 | Hindalco Industries Limited | INE038A01020 | Non - Ferrous Metals | 3,353,941 | 7,195.88 | 2.54% |
| 17 | Shree Cement Limited | INE070A01015 | Cement | 43,292 | 7,011.77 | 2.48% |
| 18 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 1,521,036 | 6,501.67 | 2.30% |
| 19 | Havells India Limited | INE176B01034 | Consumer Durables | 1,272,210 | 6,206.48 | 2.19% |
| 20 | Eicher Motors Limited | INE066A01013 | Auto | 21,338 | 6,054.16 | 2.14% |
| 21 | Bharat Forge Limited | INE465A01025 | Industrial Products | 845,730 | 5,917.15 | 2.09% |
| 22 | Ashok Leyland Limited | INE208A01029 | Auto | 3,646,116 | 5,303.28 | 1.87% |
| 23 | Ultra Tech Cement Limited | INE481G01011 | Cement | 122,824 | 4,851.55 | 1.71% |
| 24 | Hero MotoCorp Limited | INE158A01026 | Auto | 136,556 | 4,837.91 | 1.71% |
| 25 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 2,759,090 | 3,902.73 | 1.38% |
| 26 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 1,030,288 | 3,552.95 | 1.26% |
| 27 | HDFC Standard Life Insurance Company Limited | INE795G01014 | Finance | 630,027 | 2,863.16 | 1.01% |
| 28 | Bandhan Bank Limited | INE545U01014 | Banks | 446,025 | 2,092.08 | 0.74% |
| 29 | Titan Company Limited | INE280A01028 | Consumer Durables | 131,854 | 1,242.46 | 0.44% |
| 30 | Ahluwalia Contracts (India) Limited | INE758C01029 | Construction | 156,780 | 589.34 | 0.21% |
| 31 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 146,680 | 206.16 | 0.07% |
| Total | | | | | 280,799.86 | 99.20% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 32 | CBLO / Reverse Repo Investments | | | | 3,661.31 | 1.29% |
| Total | | | | | 3,661.31 | 1.29% |
| Cash & Cash Equivalent | | | | | | |
| | | | | | (1,426.84) | -0.49% |
| | | | | | Net Receivables/Payables | |
| Total | | | | | 283,034.33 | 100.00% |

Notes: 1 Market value includes accrued interest. 2 DSP BlackRock Focus Fund erstwhile known as DSP BlackRock Focus 25 Fund.

DSP BlackRock Bond Fund

An open ended medium term debt scheme investing in debt and money market securities such that the Macaulay duration of the portfolio is between 3 years and 4 years (please refer page no. 32 under the section "Where will the Scheme invest" in the SID for details on Macaulay's Duration)

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | State Bank of India** | INF062A08157 | CRISIL AA+ | 350 | 3,633.40 | 4.27% |
| 2 | HDFC Bank Limited** | INE040A08377 | IND AA+ | 320 | 3,476.61 | 4.09% |
| 3 | IndusInd Bank Limited** | INE095A08074 | CRISIL AA | 300 | 3,243.09 | 3.82% |
| 4 | Vedanta Limited** | INE205A07030 | CRISIL AA | 300 | 3,244.03 | 3.82% |
| 5 | U.P. Power Corporation Limited** | INE540P07053 | IND AA(SO) | 300 | 3,107.36 | 3.65% |
| 6 | Bank of Baroda** | INF028A08091 | CARE AA+ | 297 | 2,989.78 | 3.52% |
| 7 | Power Finance Corporation Limited** | INE134F08100 | CRISIL AAA | 284 | 2,836.16 | 3.35% |
| 8 | Fullerton India Home Finance Company Limited** | INE213W07038 | CARE AA+ | 250 | 2,584.19 | 3.04% |
| 9 | Dewan Housing Finance Corporation Limited** | INE202B07000 | CARE AAA | 240,000 | 2,550.87 | 3.00% |
| 10 | Axis Bank Limited** | INE238A08427 | CRISIL AA+ | 250 | 2,544.93 | 2.99% |
| 11 | Reliance Industries Limited** | INE002A08476 | CRISIL AAA | 250 | 2,532.85 | 2.98% |
| 12 | Rural Electrification Corporation Limited** | INE027B08A92 | IND AAA | 250 | 2,495.74 | 2.93% |
| 13 | Reliance Utilities and Power Private Limited** | INE936D07067 | CRISIL AAA | 220 | 2,442.10 | 2.87% |
| 14 | LIC Housing Finance Limited** | INE115A07D16 | CRISIL AAA | 224 | 2,254.19 | 2.65% |
| 15 | ICICI Bank Limited** | INE090A081W2 | CARE AA+ | 210 | 2,124.16 | 2.50% |
| 16 | National Highways Authority of India** | INE096B07174 | CRISIL AAA | 200 | 2,089.52 | 2.40% |
| 17 | Dalmia Cement (Bharat) Limited** | INE755K07231 | ICRA AA | 200 | 2,083.07 | 2.45% |
| 18 | Power Finance Corporation Limited** | INE134F08GX5 | CRISIL AAA | 200 | 2,042.19 | 2.40% |
| 19 | Nirma Limited** | INF091A07174 | CRISIL AA | 200 | 2,006.64 | 2.36% |
| 20 | Tata Motors Limited** | INE155A08365 | CARE AA+ | 170 | 1,760.14 | 2.07% |
| 21 | ICICI Bank Limited** | INE090A081T5 | CARE AA+ | 170 | 1,750.81 | 2.06% |
| 22 | Tata Steel Limited** | INE081A08125 | BWR AA | 170 | 1,730.92 | 2.04% |
| 23 | Adam Transmission Limited** | INE931S07157 | IND AA+ | 150 | 1,680.51 | 1.98% |
| 24 | Compton Greaves Consumer Electricals Limited** | INE599U07023 | CRISIL AA | 150 | 1,622.54 | 1.91% |
| 25 | DLE Emporia Limited** | INE866N07016 | CRISIL AA(SO) | 150 | 1,589.77 | 1.81% |
| 26 | Nuvoco Vistas Corporation Limited** | INE548V07039 | CRISIL AA | 150 | 1,523.55 | 1.79% |
| 27 | Reliance Gas Transportation Infrastructure Limited** | INE657J08017 | CRISIL AAA | 130 | 1,457.97 | 1.71% |
| 28 | Piramal Enterprises Limited** | INE140A07195 | ICRA AA | 100 | 1,080.77 | 1.27% |
| 29 | Sundaram Finance Home Finance Limited** | INE166V07010 | CARE AA+ | 100 | 1,070.19 | 1.26% |
| 30 | National Bank for Agriculture and Rural Development** | INE261F08642 | CRISIL AAA | 100 | 1,068.70 | 1.26% |
| 31 | East-North Interconnection Company Limited** | INE556S07350 | CRISIL AAA(SO) | 100 | 1,067.38 | 1.26% |
| 32 | NTPC Limited** | INE33E07G21 | CRISIL AAA | 500 | 1,061.90 | 1.25% |
| 33 | Tata Motors Limited** | INE155A08316 | CARE AA+ | 100 | 1,019.57 | 1.20% |
| 34 | Power Grid Corporation of India Limited** | INE52E07G65 | CRISIL AAA | 100 | 995.32 | 1.17% |
| 35 | India Infoline Housing Finance Limited** | INE477I07404 | ICRA AA | 60 | 791.13 | 0.93% |
| 36 | India Infoline Housing Finance Limited** | INE477I07628 | ICRA AA | 60 | 709.15 | 0.83% |
| 37 | PNB Housing Finance Limited** | INE572E09411 | CARE AAA | 60 | 692.22 | 0.82% |
| 38 | Housing Development Finance Corporation Limited** | INE001A07081 | CRISIL AAA | 50 | 532.80 | 0.63% |
| 39 | East-North Interconnection Company Limited** | INE556S07319 | CRISIL AAA(SO) | 50 | 534.29 | 0.63% |
| 40 | Tata Capital Financial Services Limited** | INE306N07J17 | ICRA AA+ | 50 | 523.90 | 0.62% |
| 41 | Tata Power Company Limited** | INE245A08091 | CARE AA | 50 | 512.13 | 0.60% |
| 42 | Tata Power Company Limited** | INE245A08109 | CARE AA | 50 | 508.82 | 0.60% |
| 43 | Tata Power Company Limited** | INE245A08117 | CARE AA | 50 | 506.85 | 0.60% |
| 44 | Tata Power Company Limited** | INE245A08125 | CARE AA | 50 | 501.63 | 0.59% |
| 45 | Tata Power Company Limited** | INE245A08133 | CARE AA | 50 | 498.25 | 0.59% |
| 46 | Dewan Housing Finance Corporation Limited** | INE202B07N55 | CARE AAA | 30,000 | 318.60 | 0.37% |
| 47 | Dewan Housing Finance Corporation Limited** | INE202B07N55 | CARE AAA | 30,000 | 317.03 | 0.37% |
| 48 | Blue Dart Express Limited** | INE233B08095 | ICRA AA | 392,648 | 43.30 | 0.05% |
| 49 | Blue Dart Express Limited** | INE233B08103 | ICRA AA | 294,486 | 32.76 | 0.04% |
| Total | | | | | 77,887.35 | 91.62% |
| Unlisted | | | | | | |
| 50 | HPCL-Mittal Energy Limited** | INE137K07034 | IND AA | 110 | 1,850.38 | 2.18% |
| 51 | KKR India Financial Services Private Limited** | INE321N07244 | CRISIL AA+ | 5 | 588.15 | 0.66% |
| Total | | | | | 2,438.53 | 2.84% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| Certificate of Deposit | | | | | | |
| 52 | HDFC Bank Limited** | INE040A16C83 | CARE A1+ | 2,500 | 2,344.49 | 2.76% |
| 53 | Axis Bank Limited** | INE238A16Z24 | CRISIL A1+ | 1,500 | 1,406.76 | 1.65% |
| Total | | | | | 3,751.25 | 4.41% |
| 54 | CBLO / Reverse Repo Investments | | | | 1,029.63 | 1.21% |
| Total | | | | | 1,029.63 | 1.21% |
| Cash & Cash Equivalent | | | | | | |
| | | | | | (45.09) | -0.08% |
| | | | | | Net Receivables/Payables | |
| Total | | | | | 85,031.67 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock Liquidity Fund

An open ended liquid scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | LIC Housing Finance Limited** | INE115A07JX8 | CRISIL AAA | 1,500 | 15,889.11 | 1.13% |
| 2 | Dewan Housing Finance Corporation Limited** | INE202B07F65 | CARE AAA | 750 | 8,072.45 | 0.57% |
| 3 | National Bank for Agriculture and Rural Development** | INE261F08519 | CRISIL AAA | 465 | 4,968.71 | 0.35% |
| 4 | National Bank for Agriculture and Rural Development** | INE261F08501 | CRISIL AAA | 400 | 4,273.66 | 0.30% |
| 5 | Housing Development Finance Corporation Limited** | INE001A07QC9 | CRISIL AAA | 25 | 2,648.98 | 0.19% |
| 6 | Small Industries Development Bank of India** | INE556F09478 | CARE AAA | 215 | 2,166.37 | 0.15% |
| 7 | Power Finance Corporation Limited** | INE134F08H89 | CRISIL AAA | 150 | 1,509.42 | 0.11% |
| 8 | National Bank for Agriculture and Rural Development** | INE261F08493 | CRISIL AAA | 50 | 637.01 | 0.05% |
| Total | | | | | 40,165.73 | 2.85% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| Certificate of Deposit | | | | | | |
| 9 | Punjab & Sind Bank** | INE608A160D5 | ICRA A1+ | 50,000 | 49,507.00 | 3.51% |
| 10 | Vijaya Bank** | INE705A160B8 | CARE A1+ | 50,000 | 49,473.75 | 3.51% |
| 11 | Dena Bank** | INE077A16E08 | CRISIL A1+ | 30,000 | 29,660.88 | 2.10% |
| 12 | ICICI Bank Limited** | INE090A16006 | ICRA A1+ | 27,500 | 27,212.60 | 1.93% |
| 13 | IDFC Bank Limited** | INE092T16D99 | ICRA A1+ | 25,000 | 24,734.00 | 1.75% |
| 14 | Karur Vysya Bank Limited** | INE036D16HH8 | CRISIL A1+ | 25,000 | 24,687.85 | 1.75% |
| 15 | HDFC Bank Limited** | INE040A16CB0 | CARE A1+ | 20,000 | 19,802.20 | 1.40% |
| 16 | Axis Bank Limited** | INE238A16W19 | CRISIL A1+ | 20,000 | 19,794.78 | 1.40% |
| 17 | HDFC Bank Limited** | INE040A16BD5 | IND A1+ | 20,000 | 19,750.66 | 1.40% |
| 18 | IDFC Bank Limited** | INE092T16DE3 | ICRA A1+ | 19,000 | 18,879.18 | 1.34% |
| 19 | Punjab & Sind Bank** | INE608A16N3Y | ICRA A1+ | 15,000 | 14,846.91 | 1.05% |
| 20 | IndusInd Bank Limited** | INE095A16W3K | CRISIL A1+ | 15,000 | 14,811.27 | 1.05% |
| 21 | Axis Bank Limited** | INE238A16W92 | CRISIL A1+ | 14,190 | 14,041.93 | 1.00% |
| 22 | Axis Bank Limited** | INE238A16S56 | CRISIL A1+ | 10,000 | 9,885.34 | 0.70% |
| 23 | Bandhan Bank Limited** | INE545U16061 | ICRA A1+ | 10,000 | 9,883.03 | 0.70% |
| 24 | IDFC Bank Limited** | INE092T16C20 | ICRA A1+ | 9,000 | 8,949.49 | 0.63% |
| 25 | IDFC Bank Limited** | INE092T16M46 | ICRA A1+ | 7,690 | 7,609.51 | 0.54% |
| 26 | Kotak Mahindra Bank Limited** | INE237A166D0 | CRISIL A1+ | 7,690 | 7,609.32 | 0.54% |
| 27 | Axis Bank Limited** | INE238A16V17 | ICRA A1+ | 7,500 | 7,442.48 | 0.53% |
| 28 | IndusInd Bank Limited** | INE095A16XE4 | CRISIL A1+ | 7,000 | 6,953.62 | 0.49% |
| 29 | RBL Bank Limited** | INE976G16H16 | ICRA A1+ | 5,000 | 4,949.13 | 0.35% |
| 30 | Dena Bank** | INE077A16E52 | CRISIL A1+ | 5,000 | 4,946.93 | 0.35% |
| 31 | IDFC Bank Limited** | INE092T16K2C | ICRA A1+ | 5,000 | 4,938.19 | 0 |

DSP BlackRock Money Manager Fund

An open ended ultra-short term debt scheme investing in debt and money market securities such that the Macaulay duration of the portfolio is between 3 months and 6 months (please refer page no. 19 under the section "Where will the Scheme invest?" in the SID for details on Macaulay's)

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|-----------|---------------------------|-----------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Indian Railway Finance Corporation Limited** | INE053F07975 | CRISIL AAA | 3,080 | 31,789.01 | 9.30% |
| 2 | Power Finance Corporation Limited** | INE134E08HU9 | CRISIL AAA | 1,250 | 13,135.02 | 3.84% |
| 3 | Indiabulls Housing Finance Limited** | INE14807F11 | CARE AAA | 1,000 | 10,652.84 | 3.12% |
| 4 | ILIC Housing Finance Limited** | INE115A07M13 | CARE AAA | 750 | 7,771.20 | 2.27% |
| 5 | L & T Finance Limited** | INE523E07DR0 | CARE AAA | 200 | 5,283.06 | 1.55% |
| 6 | NHPC Limited** | INE848E07AD7 | ICRA AAA | 500 | 5,178.01 | 1.52% |
| 7 | Pyramal Enterprises Limited** | INE140A08S34 | ICRA AA | 465 | 5,021.78 | 1.47% |
| 8 | Tata Cleantech Capital Limited** | INE857007067 | CRISIL AA+ | 400 | 4,246.98 | 1.24% |
| 9 | Rural Electrification Corporation Limited** | INE020B08AG0 | CRISIL AAA | 250 | 2,593.90 | 0.76% |
| | Total | | | | 85,669.77 | 25.07% |
| Unlisted | | | | | | |
| 10 | II & FS Transportation Networks Limited** | INE975G08140 | CRISIL AAA(SO) | 1,000 | 6,065.85 | 1.77% |
| 11 | Daimler Financial Services India Private Limited** | INE094008011 | IND AAA | 250 | 2,624.89 | 0.77% |
| 12 | KKR India Financial Services Private Limited** | INE321N0761 | CRISIL AA+ | 15 | 2,008.52 | 0.59% |
| | Total | | | | 10,699.26 | 3.13% |
| Securitized Debt Instruments | | | | | | |
| 13 | MFL Securitisation Trust - LI** | INE775X15011 | CRISIL AAA(SO) | 35 | 2,023.05 | 0.59% |
| | Total | | | | 2,023.05 | 0.59% |
| CENTRAL GOVERNMENT SECURITIES | | | | | | |
| 14 | 6.30% GOI FRB 21/2/2020 | IN0020092071 | SOV | 7,000,000 | 7,045.70 | 2.06% |
| | Total | | | | 7,045.70 | 2.06% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| Certificate of Deposit | | | | | | |
| 15 | IndusInd Bank Limited** | INE095A16WR8 | CRISIL A1+ | 10,000 | 9,860.39 | 2.89% |
| 16 | Small Industries Development Bank of India** | INE556F16283 | CARE A1+ | 10,000 | 9,595.55 | 2.81% |
| 17 | Small Industries Development Bank of India** | INE556F16358 | CRISIL A1+ | 10,000 | 9,244.01 | 2.75% |
| 18 | National Bank for Agriculture and Rural Development** | INE261F16264 | CRISIL A1+ | 9,600 | 9,039.10 | 2.65% |
| 19 | Axis Bank Limited** | INE238A16X34 | CRISIL A1+ | 9,000 | 8,955.01 | 2.62% |
| 20 | HDFC Bank Limited** | INE040A16CA2 | CARE A1+ | 7,500 | 7,087.76 | 2.07% |
| 21 | Ujjivan Small Finance Bank Limited** | INE551W16198 | CRISIL A1+ | 5,000 | 4,972.47 | 1.46% |
| 22 | IndusInd Bank Limited** | INE095A16WX6 | CRISIL A1+ | 5,000 | 4,847.55 | 1.42% |
| 23 | IndusInd Bank Limited** | INE095A16XJ3 | CRISIL A1+ | 5,000 | 4,695.54 | 1.37% |
| 24 | Export-Import Bank of India** | INE514E16B13 | CRISIL A1+ | 5,000 | 4,684.70 | 1.37% |
| | Total | | | | 73,152.08 | 21.41% |
| Commercial Paper | | | | | | |
| 25 | Housing Development Finance Corporation Limited** | INE001A14S16 | ICRA A1+ | 4,000 | 19,443.86 | 5.69% |
| 26 | Rural Electrification Corporation Limited** | INE020B14S16 | CRISIL A1+ | 4,000 | 19,425.48 | 5.68% |
| 27 | Pyramal Finance Limited** | INE64104BR9 | ICRA A1+ | 3,000 | 14,487.84 | 4.24% |
| 28 | Eklavess Commodities Services Limited** | INE657N140Y6 | ICRA A1+ | 3,000 | 14,469.28 | 4.23% |
| 29 | Indiabulls Housing Finance Limited** | INE14814S15 | CRISIL A1+ | 2,400 | 11,821.67 | 3.46% |
| 30 | L & T Finance Limited** | INE027E14F12 | CARE A1+ | 2,000 | 9,691.82 | 2.84% |
| 31 | Indostar Capital Finance Limited** | INE896148X3 | CRISIL A1+ | 2,000 | 9,688.63 | 2.84% |
| 32 | Bharti Hexacom Limited** | INE343G14016 | ICRA A1+ | 2,000 | 9,483.60 | 2.78% |
| 33 | Power Finance Corporation Limited** | INE134E14923 | CRISIL A1+ | 1,000 | 4,878.48 | 1.43% |
| 34 | Reliance Industries Limited** | INE002A14862 | CARE A1+ | 1,000 | 4,862.54 | 1.42% |
| 35 | Reliance Industries Limited** | INE10E14C6M1 | CRISIL A1+ | 1,000 | 4,861.77 | 1.42% |
| 36 | JM Financial Products Limited** | INE523H14D11 | ICRA A1+ | 1,000 | 4,841.43 | 1.42% |
| 37 | JM Financial Products Limited** | INE523H14D03 | ICRA A1+ | 1,000 | 4,841.43 | 1.42% |
| 38 | CLIX Capital Services Private Limited** | INE157D14DE3 | CRISIL A1+ | 1,000 | 4,819.95 | 1.41% |
| 39 | TMF Holdings Limited** | INE909H14L17 | ICRA A1+ | 1,000 | 4,816.51 | 1.41% |
| 40 | CLIX Capital Services Private Limited** | INE157D14DG8 | CRISIL A1+ | 1,000 | 4,812.51 | 1.41% |
| 41 | Housing Development Finance Corporation Limited** | INE001A14S18 | ICRA A1+ | 1,000 | 4,681.78 | 1.37% |
| 42 | Bahadur Chand Investments Private Limited** | INE087M14223 | ICRA A1+ | 200 | 984.25 | 0.29% |
| 43 | Indostar Capital Finance Limited** | INE896148B12 | CRISIL A1+ | 38 | 117.85 | 0.05% |
| | Total | | | | 153,112.71 | 44.81% |
| 44 | CBLO / Reverse Repo Investments | | | | 12,106.24 | 3.54% |
| | Total | | | | 12,106.24 | 3.54% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (2,069.20) | -0.61% |
| | Total | | | | (2,069.20) | -0.61% |
| | GRAND TOTAL | | | | 341,739.61 | 100.00% |

Notes: 1 ** Not Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock Equity Savings Fund

An open ended scheme investing in equity, arbitrage and debt

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|--------------------------|-----------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Bharti Airtel Limited | INE397D01024 | Telecom - Services | 1,582,700 | 6,310.22 | 4.05% |
| 2 | Ashok Leyland Limited | INE208A01029 | Auto | 3,033,021 | 4,411.53 | 2.83% |
| 3 | Bharat Financial Inclusion Limited | INE180K01011 | Finance | 397,179 | 4,356.46 | 2.79% |
| 4 | HDFC Bank Limited | INE040A01026 | Banks | 220,106 | 4,151.42 | 2.66% |
| 5 | Bajaj Finance Limited | INE296A01024 | Finance | 152,410 | 2,693.92 | 1.73% |
| 6 | Maruti Suzuki India Limited | INE585B01010 | Auto | 28,746 | 2,547.21 | 1.63% |
| 7 | Century Textiles & Industries Limited | INE055A01016 | Cement | 215,600 | 2,463.45 | 1.58% |
| 8 | CESC Limited | INE486A01013 | Power | 242,665 | 2,344.63 | 1.50% |
| 9 | NCC Limited | INE868B01028 | Construction Project | 1,992,000 | 2,341.60 | 1.50% |
| 10 | JSW Steel Limited | INE019A01038 | Ferrous Metals | 756,000 | 2,178.41 | 1.40% |
| 11 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 616,251 | 2,125.14 | 1.36% |
| 12 | Volta Limited | INE226A01021 | Construction Project | 331,986 | 2,061.30 | 1.32% |
| 13 | ICICI Bank Limited | INE090A01021 | Banks | 737,000 | 2,051.44 | 1.32% |
| 14 | L&T Finance Holdings Limited | INE498L01015 | Finance | 1,273,500 | 2,000.67 | 1.28% |
| 15 | GAIL (India) Limited | INE129A01019 | Gas | 606,921 | 1,994.04 | 1.28% |
| 16 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 456,327 | 1,950.57 | 1.25% |
| 17 | V-Guard Industries Limited | INE95101027 | Industrial Capital Goods | 857,754 | 1,905.93 | 1.22% |
| 18 | Eris Lifesciences Limited | INE406M01024 | Pharmaceuticals | 227,243 | 1,817.38 | 1.17% |
| 19 | Quess Corp Limited | INE615P01015 | Commercial Services | 172,152 | 1,769.72 | 1.13% |
| 20 | Aurobindo Pharma Limited | INE406A01037 | Pharmaceuticals | 288,000 | 1,606.61 | 1.03% |
| 21 | Blue Star Limited | INE472A01039 | Consumer Durables | 211,219 | 1,595.65 | 1.02% |
| 22 | Indiabulls Housing Finance Limited | INE148101020 | Finance | 124,000 | 1,534.19 | 0.98% |
| 23 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 171,161 | 1,510.84 | 0.97% |
| 24 | Sun TV Network Limited | INE424H01027 | Media & Entertainment | 173,124 | 1,469.13 | 0.94% |
| 25 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 242,995 | 1,387.62 | 0.89% |
| 26 | Reliance Capital Limited | INE013A01015 | Finance | 321,000 | 1,358.79 | 0.87% |
| 27 | Tata Chemicals Limited | INE092A01019 | Chemicals | 199,500 | 1,350.91 | 0.87% |
| 28 | Bandhan Bank Limited | INE545U01014 | Banks | 281,204 | 1,319.99 | 0.85% |
| 29 | Dewan Housing Finance Corporation Limited | INE202B01012 | Finance | 247,500 | 1,262.62 | 0.81% |
| 30 | Castrol India Limited | INE172A01027 | Petroleum Products | 612,296 | 1,254.59 | 0.80% |
| 31 | The Federal Bank Limited | INE171A01029 | Banks | 1,397,000 | 1,246.12 | 0.80% |
| 32 | Jindal Steel & Power Limited | INE749A01030 | Ferrous Metals | 562,500 | 1,232.44 | 0.79% |
| 33 | Jayprakash Associates Limited | INE455F01025 | Cement | 6,392,000 | 1,208.09 | 0.77% |
| 34 | BEML Limited | INE258A01016 | Industrial Capital Goods | 111,600 | 1,165.22 | 0.75% |
| 35 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 821,541 | 1,162.07 | 0.75% |
| 36 | Music Broadcast Limited | INE919I01016 | Media & Entertainment | 288,166 | 1,145.32 | 0.73% |
| 37 | Mahindra & Mahindra Financial Services Limited | INE774D01024 | Finance | 236,250 | 1,094.43 | 0.70% |
| 38 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 160,796 | 1,054.26 | 0.68% |
| 39 | AU Small Finance Bank Limited | INE949L01017 | Banks | 158,917 | 982.19 | 0.63% |
| 40 | NTPC Limited | INE733E01010 | Power | 566,429 | 961.23 | 0.62% |
| 41 | IndusInd Bank Limited | INE095A01012 | Banks | 53,206 | 955.98 | 0.61% |
| 42 | GMR Infrastructure Limited | INE776C01039 | Construction Project | 5,670,000 | 955.59 | 0.61% |
| 43 | Titan Company Limited | INE280A01028 | Consumer Durables | 97,500 | 918.74 | 0.59% |
| 44 | ILIC Housing Finance Limited | INE115A01026 | Finance | 171,600 | 917.03 | 0.59% |
| 45 | Minda Industries Limited | INE405E01023 | Auto Ancillaries | 85,382 | 910.68 | 0.58% |
| 46 | Tata Motors Limited | INE155A01022 | Auto | 265,500 | 867.79 | 0.56% |
| 47 | Reliance Infrastructure Limited | INE036A01016 | Power | 197,600 | 844.74 | 0.54% |
| 48 | Crompton Greaves Consumer Electricals Limited | INE299U01018 | Consumer Durables | 347,177 | 821.94 | 0.53% |
| 49 | Bharat Forge Limited | INE465A01025 | Industrial Products | 114,000 | 797.60 | 0.51% |
| 50 | Exide Industries Limited | INE302A01020 | Auto Ancillaries | 356,000 | 793.35 | 0.51% |
| 51 | Indraprastha Gas Limited | INE203G01027 | Gas | 283,250 | 791.54 | 0.51% |
| 52 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 57,718 | 756.63 | 0.49% |
| 53 | Balkrishna Industries Limited | INE787D01026 | Auto Ancillaries | 70,432 | 752.67 | 0.48% |
| 54 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 92,331 | 732.97 | 0.47% |
| 55 | Escorts Limited | INE042A01014 | Auto | 85,800 | 701.93 | 0.45% |
| 56 | IRB Infrastructure Developers Limited | INE821I01014 | Construction | 312,500 | 696.88 | 0.45% |
| 57 | Bank of Baroda | INE028A01039 | Banks | 488,000 | 694.42 | 0.45% |
| 58 | Kaveri Seed Company Limited | INE455I01029 | Consumer Non Durables | 142,500 | 688.85 | 0.44% |
| 59 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 62,314 | 652.93 | 0.42% |
| 60 | The South Indian Bank Limited | INE683A01023 | Banks | 2,750,703 | 627.16 | 0.40% |
| 61 | Grasim Industries Limited | INE047A01021 | Cement | 57,750 | 606.89 | 0.39% |
| 62 | Shree Cement Limited | INE070A01015 | Cement | 3,721 | 602.67 | 0.39% |
| 63 | Welspun India Limited | INE192B01031 | Textile Products | 1,031,637 | 598.87 | 0.38% |
| 64 | Satin Creditcare Network Limited | INE836B01017 | Finance | 141,360 | 560.63 | 0.36% |
| 65 | Britannia Industries Limited | INE216A01022 | Consumer Non Durables | 10,547 | 524.25 | 0.34% |
| 66 | Lupin Limited | INE326A01037 | Pharmaceuticals | 70,800 | 520.98 | 0.33% |
| 67 | Yes Bank Limited | INE528G01027 | Banks | 162,750 | 496.14 | 0.32% |
| 68 | Hatsun Agro Product Limited | INE473B01035 | Consumer Non Durables | 70,378 | 486.66 | 0.31% |
| 69 | Gujarat State Petronet Limited | INE246F01010 | Gas | 244,300 | 462.95 | 0.30% |
| 70 | Dalmia Bharat Limited | INE439L01019 | Cement | 15,590 | 448.08 | 0.29% |
| 71 | Sun Pharmaceutical Industries Limited | INE044A01036 | Pharmaceuticals | 89,100 | 441.13 | 0.28% |
| 72 | State Bank of India | INE062A01020 | Banks | 175,624 | 438.88 | 0.28% |
| 73 | HDFC Standard Life Insurance Company Limited | INE795G01014 | Finance | 89,650 | 407.41 | 0.26% |
| 74 | Raymond Limited | INE301A01014 | Textile Products | 44,800 | 402.19 | 0.26% |
| 75 | Steel Authority of India Limited | INE114A01011 | Ferrous Metals | 492,000 | 345.38 | 0.22% |
| 76 | RBL Bank Limited | INE976G01028 | Banks | 70,789 | 339.68 | 0.22% |
| 77 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 121,421 | 337.37 | 0.22% |
| 78 | DLF Limited | INE271C01023 | Construction | 145,000 | 291.81 | 0.19% |
| 79 | Rural Electrification Corporation Limited | INE020B01018 | Finance | | | |

DSP BlackRock Equal Nifty 50 Fund

An open ended scheme replicating NIFTY 50 Equal Weight Index

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------------------------|----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Titan Company Limited | INE280A01028 | Consumer Durables | 29.101 | 274.22 | 2.09% |
| 2 | Coal India Limited | INE522F01014 | Minerals/Mining | 95.876 | 271.62 | 2.07% |
| 3 | Bajaj Finance Limited | INE296A01024 | Finance | 15.233 | 269.25 | 2.05% |
| 4 | HCL Technologies Limited | INE860A01027 | Software | 27.757 | 268.85 | 2.05% |
| 5 | Indian Oil Corporation Limited | INE242A01010 | Petroleum Products | 151.846 | 268.16 | 2.05% |
| 6 | State Bank of India | INE062A01020 | Banks | 106.930 | 267.22 | 2.04% |
| 7 | Tech Mahindra Limited | INE669C01036 | Software | 41.724 | 266.49 | 2.03% |
| 8 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 62.283 | 266.23 | 2.03% |
| 9 | Zee Entertainment Enterprises Limited | INE256A01028 | Media & Entertainment | 46.189 | 265.82 | 2.03% |
| 10 | Hero MotoCorp Limited | INE158A01026 | Auto | 7.482 | 265.07 | 2.02% |
| 11 | IndusInd Bank Limited | INE095A01012 | Banks | 14.733 | 264.72 | 2.02% |
| 12 | Yes Bank Limited | INE528G01027 | Banks | 86.602 | 264.01 | 2.01% |
| 13 | Maruti Suzuki India Limited | INE585B01010 | Auto | 2.970 | 263.17 | 2.01% |
| 14 | UPL Limited | INE628A01036 | Pesticides | 36.029 | 263.10 | 2.01% |
| 15 | Hindustan Unilever Limited | INE030A01027 | Consumer Non Durables | 19.689 | 262.52 | 2.00% |
| 16 | Indiabulls Housing Finance Limited | INE148I01020 | Finance | 21.165 | 261.86 | 2.00% |
| 17 | Asian Paints Limited | INE021A01026 | Consumer Non Durables | 23.330 | 261.39 | 1.99% |
| 18 | Eicher Motors Limited | INE066A01013 | Auto | 921 | 261.31 | 1.99% |
| 19 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 19.926 | 261.21 | 1.99% |
| 20 | Mahindra & Mahindra Limited | INE101A01026 | Auto | 35.341 | 261.13 | 1.99% |
| 21 | Bajaj Finserv Limited | INE918I01018 | Finance | 5.045 | 260.90 | 1.99% |
| 22 | HDFC Bank Limited | INE040A01026 | Banks | 13.829 | 260.83 | 1.99% |
| 23 | Housing Development Finance Corporation Limited | INE001A01036 | Finance | 14.274 | 260.59 | 1.99% |
| 24 | Cipla Limited | INE059A01026 | Pharmaceuticals | 47.765 | 260.53 | 1.99% |
| 25 | Ultra Tech Cement Limited | INE481G01011 | Cement | 6.580 | 259.91 | 1.98% |
| 26 | Tata Consultancy Services Limited | INE467B01029 | Software | 9.122 | 259.90 | 1.98% |
| 27 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 75.336 | 259.80 | 1.98% |
| 28 | Bharti Infratel Limited | INE121J01017 | Telecom - Equipment & Accessories | 77.055 | 259.02 | 1.98% |
| 29 | Power Grid Corporation of India Limited | INE752E01010 | Power | 133.995 | 258.95 | 1.98% |
| 30 | GAIL (India) Limited | INE129A01019 | Gas | 78.555 | 258.09 | 1.97% |
| 31 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 24.528 | 257.00 | 1.96% |
| 32 | Oil & Natural Gas Corporation Limited | INE123A01029 | Oil | 144.374 | 256.70 | 1.96% |
| 33 | NTPC Limited | INE733E01010 | Power | 151.049 | 256.33 | 1.96% |
| 34 | Hindalco Industries Limited | INE038A01020 | Non - Ferrous Metals | 119.137 | 255.61 | 1.95% |
| 35 | ITC Limited | INE154A01025 | Consumer Non Durables | 99.996 | 255.49 | 1.95% |
| 36 | Adani Ports and Special Economic Zone Limited | INE742F01042 | Transportation | 72.098 | 255.30 | 1.95% |
| 37 | Dr. Reddy's Laboratories Limited | INE089A01023 | Pharmaceuticals | 12.251 | 254.89 | 1.94% |
| 38 | Axis Bank Limited | INE238A01034 | Banks | 49.802 | 254.24 | 1.94% |
| 39 | ICICI Bank Limited | INE090A01021 | Banks | 91.188 | 253.82 | 1.94% |
| 40 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 44.422 | 253.67 | 1.94% |
| 41 | Wipro Limited | INE075A01022 | Software | 89.544 | 251.75 | 1.92% |
| 42 | Infosys Limited | INE009A01021 | Software | 82.241 | 251.72 | 1.92% |
| 43 | Sun Pharmaceutical Industries Limited | INE044A01036 | Pharmaceuticals | 50.804 | 251.53 | 1.92% |
| 44 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 28.441 | 251.05 | 1.92% |
| 45 | Lupin Limited | INE326A01037 | Pharmaceuticals | 34.053 | 250.58 | 1.91% |
| 46 | Bajaj Auto Limited | INE917I01010 | Auto | 9.111 | 250.07 | 1.91% |
| 47 | Tata Motors Limited | INE155A01022 | Auto | 76.372 | 249.62 | 1.90% |
| 48 | Grasim Industries Limited | INE047A01021 | Cement | 23.633 | 248.36 | 1.90% |
| 49 | Bharti Airtel Limited | INE397D01024 | Telecom - Services | 62.149 | 247.79 | 1.89% |
| 50 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 88.516 | 245.94 | 1.88% |
| Total | | | | | 12,957.34 | 98.86% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 51 | CBLO / Reverse Repo Investments | | | | 159.94 | 1.22% |
| Total | | | | | 159.94 | 1.22% |
| Cash & Cash Equivalent | | | | | | |
| | | | | | (11.82) | -0.08% |
| Total | | | | | (11.82) | -0.08% |
| GRAND TOTAL | | | | | 13,105.46 | 100.00% |

Notes: 1 Market value includes accrued interest.

DSP BlackRock Banking & PSU Debt Fund

An open ended debt scheme predominantly investing in Debt instruments of banks, Public Sector Undertakings, Public Financial Institutions and Municipal Bonds.

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|-----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Housing Development Finance Corporation Limited** | INE001A07N13 | CRISIL AAA | 1,500 | 9,958.10 | 5.65% |
| 2 | Indian Railway Finance Corporation Limited** | INE053F07918 | CRISIL AAA | 750 | 8,074.06 | 4.58% |
| 3 | Rural Electrification Corporation Limited** | INE020B08997 | CRISIL AAA | 750 | 7,631.24 | 4.33% |
| 4 | Small Industries Development Bank of India** | INE556F09619 | CARE AAA | 750 | 7,619.37 | 4.32% |
| 5 | National Highways Authority of India** | INE906B07F14 | CRISIL AAA | 700 | 7,313.31 | 4.15% |
| 6 | Small Industries Development Bank of India** | INE556F09601 | CARE AAA | 600 | 6,058.16 | 3.44% |
| 7 | National Highways Authority of India** | INE906B07F6E | CRISIL AAA | 550 | 5,519.27 | 3.13% |
| 8 | National Bank for Agriculture and Rural Development** | INE261F08451 | CRISIL AAA | 500 | 5,106.53 | 2.90% |
| 9 | National Bank for Agriculture and Rural Development** | INE261F08600 | CRISIL AAA | 500 | 5,099.82 | 2.89% |
| 10 | Power Finance Corporation Limited** | INE134E08J08 | CRISIL AAA | 500 | 5,044.94 | 2.86% |
| 11 | National Housing Bank** | INE557F08FA4 | CRISIL AAA | 500 | 5,029.50 | 2.85% |
| 12 | Rural Electrification Corporation Limited** | INE020B08A10 | CRISIL AAA | 500 | 4,978.11 | 2.82% |
| 13 | NTPC Limited** | INE733E01J04 | CRISIL AAA | 300 | 3,137.82 | 1.78% |
| 14 | National Bank for Agriculture and Rural Development** | INE261F08444 | CRISIL AAA | 300 | 3,066.59 | 1.74% |
| 15 | Power Grid Corporation of India Limited** | INE752E07M29 | CRISIL AAA | 250 | 2,673.30 | 1.52% |
| 16 | LIC Housing Finance Limited** | INE115A07L00 | CRISIL AAA | 265 | 2,671.69 | 1.52% |
| 17 | Housing Development Finance Corporation Limited** | INE001A07Q06 | CRISIL AAA | 25 | 2,648.09 | 1.50% |
| 18 | Power Finance Corporation Limited** | INE134E08J05 | CRISIL AAA | 250 | 2,597.03 | 1.47% |
| 19 | National Bank for Agriculture and Rural Development** | INE261F08A44 | CRISIL AAA | 250 | 2,589.85 | 1.47% |
| 20 | Power Finance Corporation Limited** | INE134E08C03 | CRISIL AAA | 250 | 2,589.75 | 1.47% |
| 21 | Housing Development Finance Corporation Limited** | INE001A07P13 | CRISIL AAA | 25 | 2,569.41 | 1.46% |
| 22 | Indian Railway Finance Corporation Limited** | INE053F09344 | CRISIL AAA | 200 | 2,553.72 | 1.45% |
| 23 | Power Grid Corporation of India Limited** | INE752E07M15 | CRISIL AAA | 250 | 2,542.93 | 1.44% |
| 24 | ONGC Mangalore Petrochemicals Limited** | INE053T07018 | IND AAA | 250 | 2,520.28 | 1.43% |
| 25 | Small Industries Development Bank of India** | INE556F09593 | CARE AAA | 250 | 2,518.54 | 1.43% |
| 26 | NTPC Limited** | INE733E07J02 | CRISIL AAA | 200 | 2,255.32 | 1.28% |
| 27 | NHPC Limited** | INE848E07831 | CARE AAA | 2,000 | 2,176.07 | 1.23% |
| 28 | Power Finance Corporation Limited** | INE134E08H07 | CRISIL AAA | 200 | 2,142.41 | 1.22% |
| 29 | ONGC Mangalore Petrochemicals Limited** | INE053T07026 | IND AAA | 200 | 2,013.05 | 1.14% |
| 30 | Housing Development Finance Corporation Limited** | INE001A07Q05 | CRISIL AAA | 15 | 1,500.85 | 0.85% |
| 31 | NHPC Limited** | INE848E07682 | IND AAA | 1,100 | 1,149.72 | 0.65% |
| 32 | NTPC Limited** | INE733E07J06 | CRISIL AAA | 100 | 1,085.69 | 0.62% |
| 33 | Power Grid Corporation of India Limited** | INE752E07L00 | CRISIL AAA | 100 | 1,079.33 | 0.61% |
| 34 | Power Finance Corporation Limited** | INE134E08H07 | CRISIL AAA | 100 | 1,063.41 | 0.60% |
| 35 | Bharat Petroleum Corporation Limited** | INE029A07075 | CRISIL AAA | 100 | 999.83 | 0.57% |
| 36 | NTPC Limited** | INE733E07K11 | CRISIL AAA | 100 | 987.42 | 0.57% |
| 37 | Indian Railway Finance Corporation Limited** | INE053F07A16 | CRISIL AAA | 70 | 710.12 | 0.40% |
| 38 | GAIL (India) Limited** | INE129A07206 | CARE AAA | 50 | 513.85 | 0.29% |
| 39 | Power Finance Corporation Limited** | INE134E08M14 | CRISIL AAA | 50 | 512.97 | 0.29% |
| 40 | Power Finance Corporation Limited** | INE134E08J01 | CRISIL AAA | 50 | 509.52 | 0.29% |
| 41 | Housing Development Finance Corporation Limited** | INE001A07Q03 | CRISIL AAA | 3 | 303.22 | 0.17% |
| 42 | Rural Electrification Corporation Limited** | INE020B08955 | CRISIL AAA | 12 | 125.11 | 0.07% |
| Total | | | | | 131,249.27 | 74.45% |
| CENTRAL GOVERNMENT SECURITIES | | | | | | |
| 43 | 8.03% Karnataka SDL 31012028 | IN1920170165 | SOV | 5,000,000 | 5,116.13 | 2.90% |
| 44 | 8.40% GOI 28072024 | IN0020140045 | SOV | 2,500,000 | 2,645.58 | 1.50% |
| 45 | 6.79% GOI 15052027 | IN0020170026 | SOV | 2,500,000 | 2,440.76 | 1.38% |
| 46 | 8.05% Gujarat SDL 31012028 | IN1520170185 | SOV | 1,500,000 | 1,539.44 | 0.87% |
| Total | | | | | 11,741.91 | 6.65% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| Certificate of Deposit | | | | | | |
| 47 | HDFC Bank Limited** | INE040A16CC8 | CARE A1+ | 10,000 | 9,377.95 | 5.32% |
| 48 | Axis Bank Limited** | INE238A16Z24 | CRISIL A1+ | 5,000 | 4,689.22 | 2.66% |
| 49 | Export-Import Bank of India** | INE514E16B13 | CRISIL A1+ | 5,000 | 4,684.70 | 2.66% |
| 50 | ICICI Bank Limited** | INE090A16P95 | ICRA A1+ | 5,000 | 4,682.57 | 2.66% |
| 51 | Axis Bank Limited** | INE238A16Z16 | ICRA A1+ | 2,500 | 2,345.04 | 1.33% |
| 52 | IndusInd Bank Limited** | INE095A16XN5 | CRISIL A1+ | 2,500 | 2,335.74 | 1.33% |
| 53 | IndusInd Bank Limited** | INE095A16WR8 | CRISIL A1+ | 500 | 493.02 | 0.28% |
| Total | | | | | 28,608.24 | 16.24% |
| 54 | CBLO / Reverse Repo Investments | | | | 2,024.24 | 1.15% |
| Total | | | | | 2,024.24 | 1.15% |
| Cash & Cash Equivalent | | | | | | |
| | | | | | 529.86 | 0.30% |
| | | | | | 2,125.90 | 1.21% |
| Total | | | | | 2,655.76 | 1.51% |
| GRAND TOTAL | | | | | 176,279.43 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock Arbitrage Fund

An open ended scheme investing in arbitrage opportunities

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------------|-----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Jubilant Foodworks Limited | INE797F01012 | Consumer Non Durables | 56,500 | 1,314.11 | 4.90% |
| 2 | Indiabulls Housing Finance Limited | INE148I01020 | Finance | 103,600 | 1,281.79 | 4.78% |
| 3 | Adani Power Limited | INE814H01011 | Power | 5,060,000 | 1,199.22 | 4.47% |
| 4 | Bharti Airtel Limited | INE397D01024 | Telecom - Services | 294,100 | 1,172.58 | 4.37% |
| 5 | Grasim Industries Limited | INE047A01021 | Cement | 94,500 | 993.10 | 3.70% |
| 6 | Tata Motors Limited | INE155A01022 | Auto | 285,000 | 931.52 | 3.47% |
| 7 | CESC Limited | INE486A01013 | Power | 89,650 | 866.20 | 3.23% |
| 8 | Dewan Housing Finance Corporation Limited | INE202B01012 | Finance | 136,500 | 696.35 | 2.60% |
| 9 | DLF Limited | INE271C01023 | Construction | 320,000 | 644.00 | 2.40% |
| 10 | IDFC Bank Limited | INE092I01019 | Banks | 1,323,000 | 626.44 | 2.34% |
| 11 | CEAT Limited | INE482A01020 | Auto Ancillaries | 32,550 | 490.30 | 1.83% |
| 12 | L&T Finance Holdings Limited | INE498I01015 | Finance | 310,500 | 487.80 | 1.82% |
| 13 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 52,000 | 459.00 | 1.71% |
| 14 | Jindal Steel & Power Limited | INE749A01030 | Ferrous Metals | 198,000 | 433.82 | 1.62% |
| 15 | JSW Steel Limited | INE019A01038 | Ferrous Metals | | | |

DSP BlackRock World Gold Fund

An open ended fund of fund scheme investing in BlackRock Global Funds - World Gold Fund (BGF - WGF)

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|--|--------------|-----------------|----------------|---------------------------|--------------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| 1 | CBLI / Reverse Repo Investments | | | | 375.61 | 1.83% |
| | Total | | | | 375.61 | 1.83% |
| OTHERS | | | | | | |
| Foreign Securities | | | | | | |
| 2 | BlackRock Global Funds - World Gold Fund (Class I2 USD Shares)** | LU0368252358 | | 1,059,513 | 20,164.80 | 98.48% |
| | Total | | | | 20,164.80 | 98.48% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | (64.97) | -0.31% | |
| | Total | | | (64.97) | -0.31% | |
| | GRAND TOTAL | | | | 20,475.44 | 100.00% |

Notes: 1 ** Fund domiciled in Luxembourg. 2 Market value includes accrued interest.

DSP BlackRock US Flexible* Equity Fund

An open ended fund of fund scheme investing in BlackRock Global Funds - US Flexible Equity Fund

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|--|--------------|-----------------|----------------|---------------------------|--------------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| 1 | CBLI / Reverse Repo Investments | | | | 619.34 | 3.66% |
| | Total | | | | 619.34 | 3.66% |
| OTHERS | | | | | | |
| Foreign Securities | | | | | | |
| 2 | BlackRock Global Funds - US Flexible Equity Fund (Class I2 USD Shares)** | LU0368250220 | | 1,168,520 | 16,326.27 | 96.42% |
| | Total | | | | 16,326.27 | 96.42% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | (13.94) | -0.08% | |
| | Total | | | (13.94) | -0.08% | |
| | GRAND TOTAL | | | | 16,931.68 | 100.00% |

Notes: 1 ** Fund domiciled in Luxembourg. 2 Market value includes accrued interest. 3 * The term "Flexible" in the name of the Scheme signifies that the Investment Manager of the Underlying Fund can invest either in growth or value investment characteristic securities placing an emphasis as the market outlook warrants.

DSP BlackRock Global Allocation Fund

An open ended fund of fund scheme investing in BlackRock Global Funds - Global Allocation Fund

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|---|--------------|-----------------|----------------|---------------------------|--------------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| 1 | CBLI / Reverse Repo Investments | | | | 83.64 | 2.82% |
| | Total | | | | 83.64 | 2.82% |
| OTHERS | | | | | | |
| Foreign Securities | | | | | | |
| 2 | BlackRock Global Funds - Global Allocation Fund (Class I2 USD Shares)** | LU0368249560 | | 73,723 | 2,902.59 | 97.82% |
| | Total | | | | 2,902.59 | 97.82% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | (19.09) | -0.64% | |
| | Total | | | (19.09) | -0.64% | |
| | GRAND TOTAL | | | | 2,967.14 | 100.00% |

Notes: 1 ** Fund domiciled in Luxembourg. 2 Market value includes accrued interest.

DSP BlackRock 3 Years Close Ended Equity Fund (Maturity Date: 04-Jan-2021)

Close Ended Equity Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------------------------|-------------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 30,361 | 129.78 | 4.02% |
| 2 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 37,523 | 129.40 | 4.01% |
| 3 | GAIL (India) Limited | INE129A01019 | Gas | 31,129 | 102.27 | 3.17% |
| 4 | Mahindra & Mahindra Financial Services Limited | INE774D01024 | Finance | 18,893 | 87.52 | 2.71% |
| 5 | HDFC Bank Limited | INE004A01026 | Banks | 4,544 | 85.70 | 2.66% |
| 6 | IndusInd Bank Limited | INE095A01029 | Banks | 4,736 | 85.09 | 2.64% |
| 7 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 10,703 | 84.97 | 2.63% |
| 8 | Bajaj Finserv Limited | INE918I01018 | Finance | 1,614 | 83.47 | 2.59% |
| 9 | Bajaj Finance Limited | INE296A01024 | Finance | 4,691 | 82.92 | 2.57% |
| 10 | State Bank of India | INE062A01020 | Banks | 32,577 | 81.41 | 2.52% |
| 11 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 7,689 | 80.57 | 2.50% |
| 12 | Edelweiss Financial Services Limited | INE532F01054 | Finance | 33,715 | 80.31 | 2.49% |
| 13 | HCL Technologies Limited | INE860A01027 | Software | 8,231 | 79.73 | 2.47% |
| 14 | L&T Finance Holdings Limited | INE498L01015 | Finance | 50,591 | 79.48 | 2.46% |
| 15 | Tech Mahindra Limited | INE669C01036 | Software | 12,390 | 79.13 | 2.45% |
| 16 | The Federal Bank Limited | INE171A01029 | Banks | 88,096 | 78.58 | 2.44% |
| 17 | Tata Consultancy Services Limited | INE479B01029 | Software | 2,257 | 78.55 | 2.43% |
| 18 | ICICI Bank Limited | INE090A01021 | Banks | 28,112 | 78.25 | 2.43% |
| 19 | Infosys Limited | INE009A01021 | Software | 6,826 | 77.26 | 2.39% |
| 20 | Nestle India Limited | INE239A01016 | Consumer Non Durables | 940 | 77.11 | 2.39% |
| 21 | Britannia Industries Limited | INE216A01022 | Consumer Non Durables | 1,500 | 74.56 | 2.31% |
| 22 | ITC Limited | INE154A01025 | Consumer Non Durables | 27,071 | 69.17 | 2.14% |
| 23 | Avenue Supermarts Limited | INE192R01011 | Retailing | 5,124 | 67.88 | 2.10% |
| 24 | Divi's Laboratories Limited | INE361B01024 | Pharmaceuticals | 4,781 | 52.12 | 1.62% |
| 25 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 7,591 | 49.77 | 1.54% |
| 26 | SRF Limited | INE647A01010 | Textile Products | 2,328 | 45.52 | 1.41% |
| 27 | Esso India Limited | INE302A01022 | Auto Ancillaries | 20,330 | 45.31 | 1.40% |
| 28 | Zee Entertainment Enterprises Limited | INE256A01028 | Media & Entertainment | 7,922 | 44.84 | 1.39% |
| 29 | Bharat Forge Limited | INE465A01025 | Industrial Products | 6,204 | 43.41 | 1.35% |
| 30 | Maruti Suzuki India Limited | INE585B01010 | Auto | 481 | 42.62 | 1.32% |
| 31 | Apollo Tyres Limited | INE438A01022 | Auto Ancillaries | 15,285 | 42.35 | 1.31% |
| 32 | Motherson Sumi Systems Limited | INE775A01035 | Auto Ancillaries | 13,118 | 40.79 | 1.26% |
| 33 | Asian Paints Limited | INE021A01026 | Consumer Non Durables | 3,519 | 39.43 | 1.22% |
| 34 | Eicher Motors Limited | INE066A01013 | Auto | 137 | 38.87 | 1.20% |
| 35 | Vardhman Textiles Limited | INE825A01012 | Textiles - Cotton | 3,119 | 38.12 | 1.18% |
| 36 | Aarti Industries Limited | INE769A01020 | Chemicals | 3,318 | 38.05 | 1.18% |
| 37 | Crompton Greaves Consumer Electricals Limited | INE290I01018 | Consumer Durables | 15,918 | 37.69 | 1.17% |
| 38 | Alkem Laboratories Limited | INE540L01014 | Pharmaceuticals | 1,892 | 37.62 | 1.17% |
| 39 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 6,572 | 37.53 | 1.16% |
| 40 | PI Industries Limited | INE603J01030 | Pesticides | 4,190 | 37.09 | 1.15% |
| 41 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 13,214 | 36.72 | 1.14% |
| 42 | Voltaas Limited | INE235A01021 | Construction Project | 5,856 | 36.36 | 1.13% |
| 43 | UltraTech Cement Limited | INE481G01011 | Cement | 912 | 36.02 | 1.12% |
| 44 | Shree Cement Limited | INE070A01015 | Cement | 222 | 35.96 | 1.11% |
| 45 | Dalmia Bharat Limited | INE439L01019 | Cement | 1,231 | 35.38 | 1.10% |
| 46 | Dilip Buildcon Limited | INE917M01012 | Construction | 3,526 | 35.38 | 1.10% |
| 47 | Finolex Cables Limited | INE235A01022 | Industrial Products | 5,188 | 35.01 | 1.09% |
| 48 | Ashok Leyland Limited | INE208A01029 | Auto | 23,238 | 33.80 | 1.05% |
| 49 | Blue Star Limited | INE472A01039 | Consumer Durables | 4,362 | 32.95 | 1.02% |
| 50 | V-Guard Industries Limited | INE951J01027 | Industrial Capital Goods | 14,701 | 32.67 | 1.01% |
| 51 | Adani Ports and Special Economic Zone Limited | INE742F01042 | Transportation | 8,530 | 30.20 | 0.94% |
| 52 | Bharti Airtel Limited | INE39D01024 | Telecom - Services | 6,717 | 26.78 | 0.83% |
| 53 | Bharti Infratel Limited | INE121J01017 | Telecom - Equipment & Accessories | 7,849 | 26.38 | 0.82% |
| 54 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 453 | 0.64 | 0.02% |
| | Total | | | | 3,098.47 | 96.03% |
| DERIVATIVES | | | | | | |
| 55 | NIFTY 10100 Put Dec20** | | Index Options | 32,775 | 101.34 | 3.14% |
| | Total | | | | 101.34 | 3.14% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 56 | CBLI / Reverse Repo Investments | | | | 25.22 | 0.78% |
| | Total | | | | 25.22 | 0.78% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | 1.18 | 0.05% | |
| | Total | | | 1.18 | 0.05% | |
| | GRAND TOTAL | | | | 3,226.22 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock World Agriculture Fund

An open ended fund of fund scheme investing in BlackRock Global Funds - World Agriculture Fund

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|---|--------------|-----------------|---------------|---------------------------|--------------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| 1 | CBLI / Reverse Repo Investments | | | | 99.79 | 3.44% |
| | Total | | | | 99.79 | 3.44% |
| OTHERS | | | | | | |
| Foreign Securities | | | | | | |
| 2 | BlackRock Global Funds - World Agriculture Fund (Class I2 USD Shares)** | LU0673439724 | | 310,104 | 2,801.71 | 96.57% |
| | Total | | | | 2,801.71 | 96.57% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | (0.26) | * | |
| | Total | | | (0.26) | * | |
| | GRAND TOTAL | | | | 2,901.23 | 100.00% |

Notes: 1. ** Fund domiciled in Luxembourg. 2 Market value includes accrued interest. 3 * Less than 0.01%.

DSP BlackRock Dynamic Asset Allocation Fund

An open ended dynamic asset allocation fund

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|--------------------------|-----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Aurobindo Pharma Limited | INE406A01037 | Pharmaceuticals | 688,800 | 3,842.47 | 4.62% |
| 2 | Steel Authority of India Limited | INE114A01011 | Ferrous Metals | 5,400,000 | 3,790.80 | 4.56% |
| 3 | Tata Motors Limited | INE155A01022 | Auto | 780,000 | 2,549.43 | 3.07% |
| 4 | Dewan Housing Finance Corporation Limited | INE202B01012 | Finance | 495,000 | 2,525.24 | 3.04% |
| 5 | State Bank of India | INE062A01020 | Banks | 595,137 | 2,389.39 | 2.87% |
| 6 | Sun Pharmaceutical Industries Limited | INE044A01036 | Pharmaceuticals | 393,413 | 1,947.79 | 2.34% |
| 7 | Indiabulls Housing Finance Limited | INE148I01020 | Finance | 147,600 | 1,826.18 | 2.20% |
| 8 | Jindal Steel & Power Limited | INE749A01030 | Ferrous Metals | 783,000 | 1,715.55 | 2.06% |
| 9 | UPL Limited | INE628A01036 | Pesticides | 183,600 | 1,340.74 | 1.61% |
| 10 | ICICI Bank Limited | INE090A01021 | Banks | 450,571 | 1,254.16 | 1.51% |
| 11 | Apollo Tyres Limited | INE438A01022 | Auto Ancillaries | 449,185 | 1,244.47 | 1.50% |
| 12 | Motherson Sumi Systems Limited | INE775A01035 | Auto Ancillaries | 397,736 | 1,236.76 | 1.49% |
| 13 | HDFC Bank Limited | INE004A01026 | Banks | 63,492 | 1,197.52 | 1.44% |
| 14 | Punjab National Bank | INE160A01022 | Banks | 1,244,000 | 1,048.53 | 1.23% |
| 15 | Yes Bank Limited | INE528G01027 | Banks | 381,547 | 1,163.15 | 1.40% |
| 16 | ITC Limited | INE154A01025 | Consumer Non Durables | 423,405 | 1,081.80 | 1.30% |
| 17 | JSW Steel Limited | INE019A01038 | Ferrous Metals | 324,000 | 933.61 | 1.12% |
| 18 | Jubilant Foodworks Limited | INE797F01012 | Consumer Non Durables | 37,000 | 860.56 | 1.03% |
| 19 | Voltaas Limited | INE235A01021 | Construction Project | 13,000 | 841.64 | 1.01% |
| 20 | Maruti Suzuki India Limited | INE585B01010 | Auto | 9,355 | 828.96 | 1.00% |
| 21 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 59,785 | 783.72 | 0.94% |
| 22 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 217,088 | 748.63 | 0.90% |
| 23 | NMDC Limited | INE584A01023 | Minerals/Mining | 606,000 | 718.41 | 0.86% |
| 24 | PC Jeweller Limited | INE785A01034 | Consumer Durables | 210,000 | 672.42 | 0.81% |
| 25 | National Aluminium Company Limited | INE252A01023 | Non - Ferrous Metals | 992,000 | 659.18 | 0.79% |
| 26 | Indraprastha Gas Limited | INE203G01027 | Gas | 233,750 | 653.21 | 0.79% |
| 27 | Power Grid Corporation of India Limited | INE752E01010 | Power | 336,000 | 649.32 | 0.78% |
| 28 | Lupin Limited | INE326A01037 | Pharmaceuticals | 86,400 | 635.77 | 0.76% |
| 29 | DLF Limited | INE271C01023 | Construction | 300,000 | 603.75 | 0.73% |
| 30 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 385,920 | 585.26 | 0.70% |
| 31 | Cipla Limited | INE059A01026 | Pharmaceuticals | 105,000 | 573.72 | 0.69% |
| 32 | SRF Limited | INE647A01010 | Textile Products | 26,316 | 514.52 | 0.62% |
| 33 | Capital First Limited | INE688I01017 | Finance | 79,200 | 487.83 | 0.59% |
| 34 | V-Guard Industries Limited | INE951J01027 | Industrial Capital Goods | 217,391</ | | |

DSP BlackRock World Mining Fund

An open ended fund of fund scheme investing in BlackRock Global Funds – World Mining Fund (BGF – WMF)

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|-----------------------------------|--|--------------|-----------------|----------|---------------------------|--------------------|--------|
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 1 | CBLO / Reverse Repo Investments | | | | 114.87 | 3.64% | |
| Total | | | | | 114.87 | 3.64% | |
| OTHERS | | | | | | | |
| Foreign Securities | | | | | | | |
| 2 | BlackRock Global Funds - World Mining Fund (Class I2 USD Shares)^A | LU0368260294 | | 112.056 | 3,051.05 | 96.60% | |
| Total | | | | | 3,051.05 | 96.60% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | (7.38) | -0.24% |
| Total | | | | | (7.38) | -0.24% | |
| GRAND TOTAL | | | | | 3,158.54 | 100.00% | |

Notes: 1 ^ Fund domiciled in Luxembourg 2 Market value includes accrued interest.

DSP BlackRock FMP - Series 192 - 36M

Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|---------------|-----------------|----------|---------------------------|--------------------|-------|
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 1 | Janalakshmi Financial Services Limited** | INE953L07222 | ICRA A- | 100 | 1,081.95 | 11.13% | |
| 2 | Sobha Limited** | INE671H07210 | ICRA A+ | 1,000 | 1,068.37 | 10.99% | |
| 3 | Indian Railway Finance Corporation Limited** | INE953F09F100 | CRISIL AAA | 100 | 1,050.32 | 10.81% | |
| 4 | Export-Import Bank of India** | INE514E08DD7 | CRISIL AAA | 100 | 1,048.12 | 10.78% | |
| 5 | Housing Development Finance Corporation Limited** | INE001A070B6 | CRISIL AAA | 10 | 1,047.66 | 10.78% | |
| 6 | Rural Electrification Corporation Limited** | INE020B08971 | CRISIL AAA | 100 | 1,023.80 | 10.53% | |
| 7 | Power Finance Corporation Limited** | INE134E08EA8 | CRISIL AAA | 95 | 991.01 | 10.20% | |
| 8 | NHPC Limited** | INE848E07609 | IND AAA | 900 | 931.99 | 9.59% | |
| 9 | Shriram Transport Finance Company Limited** | INE721A07MP3 | CRISIL AA+ | 10 | 101.09 | 1.04% | |
| Total | | | | | 8,344.31 | 85.85% | |
| Unlisted | | | | | | | |
| 10 | KKR India Financial Services Private Limited** | INE321N07020 | CRISIL AA+ | 9 | 1,257.41 | 12.94% | |
| Total | | | | | 1,257.41 | 12.94% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 11 | CBLO / Reverse Repo Investments | | | | 116.96 | 1.20% | |
| Total | | | | | 116.96 | 1.20% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | 0.55 | 0.01% |
| Total | | | | | 0.55 | 0.01% | |
| GRAND TOTAL | | | | | 9,719.23 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock FMP - Series 195 - 36M

Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|--------------|-----------------|----------|---------------------------|--------------------|-------|
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 1 | Power Finance Corporation Limited** | INE134E08IC5 | CRISIL AAA | 55 | 593.31 | 10.78% | |
| 2 | JM Financial Credit Solutions Limited** | INE651J07135 | IND AA | 45 | 558.63 | 10.15% | |
| 3 | ONGC Mangalore Petrochemicals Limited** | INE053T07018 | IND AAA | 45 | 455.65 | 8.25% | |
| 4 | PNB Housing Finance Limited** | INE572E09296 | CARE AA+ | 45 | 451.79 | 8.21% | |
| 5 | Tata Motors Limited** | INE155A08274 | CARE AA+ | 40 | 432.99 | 7.87% | |
| 6 | Rural Electrification Corporation Limited** | INE020B071A8 | CRISIL AAA | 40 | 412.89 | 7.51% | |
| 7 | Export-Import Bank of India** | INE514E08DD7 | CRISIL AAA | 37 | 387.80 | 7.05% | |
| 8 | Small Industries Development Bank of India** | INE556F09601 | CARE AAA | 30 | 302.91 | 5.51% | |
| 9 | East-North Interconnection Company Limited** | INE556S07087 | CRISIL AAA(SO) | 22 | 226.10 | 4.11% | |
| 10 | Shriram Transport Finance Company Limited** | INE721A07MP3 | CRISIL AA+ | 20 | 202.18 | 3.68% | |
| 11 | Housing Development Finance Corporation Limited** | INE001A07Q3A | CRISIL AAA | 2 | 202.15 | 3.67% | |
| Total | | | | | 4,224.38 | 76.79% | |
| Unlisted | | | | | | | |
| 12 | KKR India Financial Services Private Limited** | INE321N07111 | CRISIL AA+ | 4 | 508.88 | 9.25% | |
| 13 | Shapoorji Pallonji Energy (Gujarat) Private Limited** | INE170M08054 | ICRA AA(SO) | 4 | 402.37 | 7.31% | |
| Total | | | | | 911.26 | 16.56% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| Certificate of Deposit | | | | | | | |
| 14 | HDFC Bank Limited** | INE040A16BR8 | CARE A1+ | 200 | 196.93 | 3.58% | |
| 15 | Axis Bank Limited** | INE238A16X75 | CRISIL A1+ | 50 | 47.21 | 0.86% | |
| Total | | | | | 244.14 | 4.44% | |
| 16 | CBLO / Reverse Repo Investments | | | | 218.96 | 2.16% | |
| Total | | | | | 118.96 | 2.16% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | 2.52 | 0.05% |
| Total | | | | | 2.52 | 0.05% | |
| GRAND TOTAL | | | | | 5,501.25 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock Strategic Bond Fund

An open ended dynamic debt scheme investing across duration

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|--------------|-----------------|------------|---------------------------|--------------------|-------|
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 1 | National Bank for Agriculture and Rural Development** | INE261F08AD8 | CRISIL AAA | 1,000 | 10,338.70 | 7.41% | |
| 2 | Rural Electrification Corporation Limited** | INE020B08A55 | CRISIL AAA | 500 | 5,111.06 | 3.66% | |
| 3 | ICICI Bank Limited** | INE090A081U4 | CARE AA+ | 500 | 5,054.53 | 3.62% | |
| 4 | Export-Import Bank of India** | INE514E08B59 | CRISIL AAA | 250 | 2,705.30 | 1.94% | |
| 5 | National Bank for Agriculture and Rural Development** | INE261F08AE6 | CRISIL AAA | 250 | 2,583.42 | 1.85% | |
| 6 | Power Grid Corporation of India Limited** | INE252E070F7 | CRISIL AAA | 250 | 2,532.99 | 1.81% | |
| 7 | Power Grid Corporation of India Limited** | INE252E070G5 | CRISIL AAA | 250 | 2,488.31 | 1.78% | |
| 8 | Reliance Industries Limited** | INE002A08476 | CRISIL AAA | 100 | 1,011.90 | 0.73% | |
| 9 | State Bank of India** | INE062A08140 | CRISIL AA+ | 25 | 255.82 | 0.18% | |
| Total | | | | | 32,083.03 | 22.98% | |
| Unlisted | | | | | | | |
| 10 | SBI Cards & Payment Services Private Limited** | INE018E08086 | CRISIL AAA | 750 | 7,890.42 | 5.65% | |
| 11 | SBI Cards & Payment Services Private Limited** | INE018E08060 | CRISIL AAA | 150 | 1,577.13 | 1.13% | |
| Total | | | | | 9,467.55 | 6.78% | |
| CENTRAL GOVERNMENT SECURITIES | | | | | | | |
| 12 | 6.79% GOI 15052027 | IN0020170026 | SOV | 21,000,000 | 20,499.54 | 14.69% | |
| 13 | 8.03% Karnataka SDL 31012028 | IN1920170165 | SOV | 16,980,000 | 17,374.38 | 12.45% | |
| 14 | 6.68% GOI 17092031 | IN0020170042 | SOV | 13,000,000 | 12,044.33 | 8.65% | |
| 15 | 8.40% GOI 28022024 | IN0020140045 | SOV | 10,000,000 | 10,580.70 | 7.58% | |
| 16 | 7.68% GOI 15122023 | IN0020150010 | SOV | 9,500,000 | 9,857.43 | 7.06% | |
| 17 | 8.05% Gujarat SDL 31012028 | IN1520170185 | SOV | 8,300,000 | 8,518.24 | 6.10% | |
| 18 | 7.35% GOI 22062024 | IN0020090034 | SOV | 3,742,300 | 3,796.80 | 2.72% | |
| 19 | 6.84% GOI 19122022 | IN0020160050 | SOV | 3,000,000 | 3,001.68 | 2.15% | |
| 20 | 8.23% Gujarat SDL 21022028 | IN1520170219 | SOV | 1,500,000 | 1,548.56 | 1.11% | |
| 21 | 8.26% Gujarat SDL 14032028 | IN1520170243 | SOV | 1,500,000 | 1,541.94 | 1.10% | |
| 22 | 8.35% Gujarat SDL 28022028 | IN1520170227 | SOV | 1,000,000 | 1,039.08 | 0.74% | |
| 23 | 7.17% GOI 08012028 | IN0020170174 | SOV | 50,000 | 50.04 | 0.04% | |
| Total | | | | | 89,853.62 | 64.39% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 24 | CBLO / Reverse Repo Investments | | | | 3,768.56 | 2.70% | |
| Total | | | | | 3,768.56 | 2.70% | |
| Cash & Cash Equivalent | | | | | | | |
| Cash Margin | | | | | | 236.42 | 0.17% |
| Net Receivables/Payables | | | | | | 4,185.25 | 3.00% |
| Total | | | | | 4,421.66 | 3.17% | |
| GRAND TOTAL | | | | | 139,594.42 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock World Energy Fund

An open ended fund of fund scheme investing in BlackRock Global Funds – World Energy Fund (BGF – WEF) and BlackRock Global Funds – New Energy Fund (BGF – NEF)

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|-----------------------------------|--|--------------|-----------------|----------|---------------------------|--------------------|-------|
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 1 | CBLO / Reverse Repo Investments | | | | 40.31 | 2.26% | |
| Total | | | | | 40.31 | 2.26% | |
| OTHERS | | | | | | | |
| Foreign Securities | | | | | | | |
| 2 | BlackRock Global Funds - World Energy Fund (Class I2 USD Shares)^A | LU0368250907 | | 101,412 | 1,238.13 | 69.28% | |
| 3 | BlackRock Global Funds - New Energy Fund (Class I2 USD Shares)^A | LU0534476519 | | 75,452 | 501.58 | 28.07% | |
| Total | | | | | 1,739.70 | 97.35% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | 7.08 | 0.39% |
| Total | | | | | 7.08 | 0.39% | |
| GRAND TOTAL | | | | | 1,787.10 | 100.00% | |

Notes: 1 ^ Fund domiciled in Luxembourg 2 Market value includes accrued interest.

DSP BlackRock Government Securities Fund

An open ended debt scheme investing in government securities across maturity

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|--------------------------------------|---------------------------------|--------------|-----------------|-----------|---------------------------|--------------------|-------|
| DEBT INSTRUMENTS | | | | | | | |
| CENTRAL GOVERNMENT SECURITIES | | | | | | | |
| 1 | 7.17% GOI 08012028 | IN0020170174 | SOV | 8,150,000 | 8,155.92 | 33.20% | |
| 2 | 6.68% GOI 17092031 | IN0020170042 | SOV | 7,500,000 | 6,946.39 | 28.28% | |
| 3 | 6.79% GOI 15052027 | IN0020170026 | SOV | 7,000,000 | 6,831.48 | 27.81% | |
| 4 | 7.95% GOI 28082032 | IN0020020106 | SOV | 2,000,000 | 2,054.59 | 8.36% | |
| Total | | | | | 23,988.38 | 97.65% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 5 | CBLO / Reverse Repo Investments | | | | 204.92 | 0.83% | |
| Total | | | | | 204.92 | 0.83% | |
| Cash & Cash Equivalent | | | | | | | |
| Cash Margin | | | | | | 285.93 | 1.16% |
| Net Receivables/Payables | | | | | | 86.93 | 0.36% |
| Total | | | | | 372.86 | 1.52% | |
| GRAND TOTAL | | | | | 24,566.16 | 100.00% | |

Notes: 1 Market value includes accrued interest.

DSP BlackRock Dual Advantage Fund - Series 44 - 39M

Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|--|--------------|-----------------|----------|---------------------------|--------------------|--------|
| DERIVATIVES | | | | | | | |
| 1 | NIFTY 8000 Call Jun19** | | Index Options | 23,250 | 662.43 | 11.74% | |
| 2 | NIFTY 7900 Call Jun19** | | Index Options | 22,500 | 660.74 | 11.71% | |
| Total | | | | | 1,323.16 | 23.45% | |
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 3 | Small Industries Development Bank of India** | INE556F09601 | CARE AAA | 55 | 555.33 | 9.84% | |
| 4 | PNB Housing Finance Limited** | INE572E09296 | CARE AA+ | 55 | 552.19 | 9.79% | |
| 5 | Export-Import Bank of India** | INE514E08DD7 | CRISIL AAA | 50 | 524.06 | 9.29% | |
| 6 | Rural Electrification Corporation Limited** | INE020B071A8 | CRISIL AAA | 50 | 516.11 | 9.15% | |
| 7 | ONGC Mangalore Petrochemicals Limited** | INE053T07018 | IND AAA | 45 | 453.65 | 8.04% | |
| 8 | Power Finance Corporation Limited** | INE134E08IC5 | CRISIL AAA | 40 | 431.50 | 7.65% | |
| 9 | JM Financial Credit Solutions Limited** | INE651J07135 | IND AA | 30 | 372.42 | 6.60% | |
| 10 | East-North Interconnection Company Limited** | INE556S07087 | CRISIL AAA(SO) | 28 | 287.76 | 5.10% | |
| Total | | | | | 3,693.02 | 65.46% | |
| Unlisted | | | | | | | |
| 11 | CLP Wind Farms (India) Private Limited** | INE336K07024 | IND AA | 4 | 436.32 | 7.73% | |
| Total | | | | | 436.32 | 7.73% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 12 | CBLO / Reverse Repo Investments | | | | 207.92 | 3.69% | |
| Total | | | | | 207.92 | 3.69% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | (19.24) | -0.33% |
| Total | | | | | (19.24) | -0.33% | |
| GRAND TOTAL | | | | | 5,641.19 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock FMP - Series 196 - 37M

Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Aspire Home Finance Corporation Limited** | INE658R08073 | ICRA AA- | 230 | 2,550.21 | 9.08% |
| 2 | Janalakshmi Financial Services Limited** | INE953L08089 | ICRA A- | 230 | 2,531.58 | 9.02% |
| 3 | Piramal Enterprises Limited** | INE140A07195 | ICRA AA | 230 | 2,485.78 | 8.85% |
| 4 | Crompton Greaves Consumer Electricals Limited** | INE299107015 | CRISIL AA | 230 | | |

DSP BlackRock Dual Advantage Fund - Series 36 - 36M (Maturity Date 20-Mar-2018) ^
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|---------------------------------|------|-----------------|----------|---------------------------|-----------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| 1 | CBLO / Reverse Repo Investments | | | | 10,953.00 | 100.62% |
| | Total | | | | 10,953.00 | 100.62% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (67.27) | -0.62% |
| | Total | | | | (67.27) | -0.62% |
| | GRAND TOTAL | | | | 10,885.73 | 100.00% |

Note: 1 ^ Portfolio as on maturity date. 2 Market value includes accrued interest.

DSP BlackRock Dual Advantage Fund - Series 35 - 36M (Maturity Date 26-Feb-2018) ^
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|---------------------------------|------|-----------------|----------|---------------------------|-----------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| 1 | CBLO / Reverse Repo Investments | | | | 15,197.81 | 100.62% |
| | Total | | | | 15,197.81 | 100.62% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (94.22) | -0.62% |
| | Total | | | | (94.22) | -0.62% |
| | GRAND TOTAL | | | | 15,103.59 | 100.00% |

Note: 1 ^ Portfolio as on maturity date. 2 Market value includes accrued interest.

DSP BlackRock FMP Series 223 - 39M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|-----------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Indian Railway Finance Corporation Limited** | INE053F07AK6 | CRISIL AAA | 330 | 3,347.73 | 11.54% |
| 2 | Rural Electrification Corporation Limited** | INE020B08AO4 | CRISIL AAA | 330 | 3,345.99 | 11.54% |
| 3 | Housing & Urban Development Corporation Limited** | INE031A08566 | ICRA AAA | 330 | 3,340.81 | 11.52% |
| 4 | Power Finance Corporation Limited** | INE134E08JK6 | CRISIL AAA | 300 | 3,036.40 | 10.47% |
| 5 | Bajaj Finance Limited** | INE377Y07037 | CRISIL AAA | 270 | 2,723.56 | 9.39% |
| 6 | Export-Import Bank of India** | INE514E08FD2 | CRISIL AAA | 250 | 2,696.11 | 9.30% |
| 7 | Axis Finance Limited** | INE891K07358 | CRISIL AAA | 220 | 2,232.25 | 7.70% |
| 8 | HDB Financial Services Limited** | INE756107BV3 | CRISIL AAA | 190 | 1,909.37 | 6.58% |
| 9 | LIC Housing Finance Limited** | INE115A07MX2 | CRISIL AAA | 170 | 1,694.73 | 5.84% |
| 10 | LIC Housing Finance Limited** | INE115A07MX2 | CRISIL AAA | 160 | 1,612.31 | 5.56% |
| 11 | Axis Finance Limited** | INE891K07382 | CRISIL AAA | 70 | 707.94 | 2.44% |
| 12 | Kotak Mahindra Prime Limited** | INE916DA7P03 | CRISIL AAA | 87 | 679.35 | 2.34% |
| 13 | NTPC Limited** | INE733E07KB4 | CRISIL AAA | 60 | 649.97 | 2.24% |
| 14 | Power Grid Corporation of India Limited** | INE752E07JT8 | CRISIL AAA | 32 | 442.59 | 1.53% |
| 15 | Power Grid Corporation of India Limited** | INE752E07LU2 | CRISIL AAA | 40 | 428.59 | 1.48% |
| | Total | | | | 28,847.70 | 99.47% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 16 | CBLO / Reverse Repo Investments | | | | 154.94 | 0.53% |
| | Total | | | | 154.94 | 0.53% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | 1.96 | * |
| | Total | | | | 1.96 | * |
| | GRAND TOTAL | | | | 29,004.61 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest. 3 * Less than 0.01%.

DSP BlackRock FMP Series 224 - 39M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|-----------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | National Bank for Agriculture and Rural Development** | INE261F08527 | CRISIL AAA | 295 | 3,189.43 | 12.59% |
| 2 | Indian Railway Finance Corporation Limited** | INE053F07AK6 | CRISIL AAA | 300 | 3,043.39 | 12.01% |
| 3 | LIC Housing Finance Limited** | INE115A07MX2 | CRISIL AAA | 300 | 3,023.09 | 11.93% |
| 4 | ICICI Home Finance Company Limited** | INE071G08940 | ICRA AAA | 600 | 3,015.87 | 11.91% |
| 5 | Mahindra & Mahindra Financial Services Limited** | INE774D07RX9 | IND AAA | 280 | 2,810.92 | 11.10% |
| 6 | Rural Electrification Corporation Limited** | INE020B08AR7 | CRISIL AAA | 250 | 2,541.13 | 10.03% |
| 7 | Power Finance Corporation Limited** | INE134E08JM2 | CRISIL AAA | 250 | 2,515.51 | 9.93% |
| 8 | Power Grid Corporation of India Limited** | INE752E07JT8 | CRISIL AAA | 168 | 2,323.62 | 9.17% |
| 9 | Housing & Urban Development Corporation Limited** | INE031A08566 | ICRA AAA | 170 | 1,721.02 | 6.79% |
| 10 | HDB Financial Services Limited** | INE756107BV3 | CRISIL AAA | 60 | 602.96 | 2.38% |
| 11 | Rural Electrification Corporation Limited** | INE020B08AO4 | CRISIL AAA | 50 | 506.97 | 2.00% |
| | Total | | | | 25,293.91 | 99.84% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 12 | CBLO / Reverse Repo Investments | | | | 33.99 | 0.13% |
| | Total | | | | 33.99 | 0.13% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | 2.11 | 0.03% |
| | Total | | | | 2.11 | 0.03% |
| | GRAND TOTAL | | | | 25,330.01 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock FMP Series 226 - 39M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|-----------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | ICICI Home Finance Company Limited** | INE071G08940 | ICRA AAA | 1,000 | 5,026.46 | 11.74% |
| 2 | Small Industries Development Bank of India** | INE556F08JD2 | CARE AAA | 500 | 5,026.41 | 11.74% |
| 3 | Mahindra & Mahindra Financial Services Limited** | INE774D07RX9 | IND AAA | 500 | 5,019.50 | 11.72% |
| 4 | Indian Railway Finance Corporation Limited** | INE053F07AK6 | CRISIL AAA | 465 | 4,717.25 | 11.02% |
| 5 | Export-Import Bank of India** | INE514E08FD2 | CRISIL AAA | 400 | 4,313.78 | 10.08% |
| 6 | Power Finance Corporation Limited** | INE134E08JM2 | CRISIL AAA | 400 | 4,024.82 | 9.40% |
| 7 | Rural Electrification Corporation Limited** | INE020B08AN6 | CRISIL AAA | 380 | 3,814.19 | 8.91% |
| 8 | Bajaj Finance Limited** | INE377Y07037 | CRISIL AAA | 350 | 3,508.68 | 8.19% |
| 9 | LIC Housing Finance Limited** | INE115A07MX2 | CRISIL AAA | 290 | 2,922.32 | 6.83% |
| 10 | Power Grid Corporation of India Limited** | INE752E07KS8 | CRISIL AAA | 250 | 2,696.46 | 6.30% |
| 11 | Housing & Urban Development Corporation Limited** | INE031A08590 | IND AAA | 150 | 1,503.21 | 3.51% |
| 12 | Rural Electrification Corporation Limited** | INE020B08AO4 | CRISIL AAA | 20 | 202.79 | 0.47% |
| | Total | | | | 42,775.87 | 99.91% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 13 | CBLO / Reverse Repo Investments | | | | 41.98 | 0.10% |
| | Total | | | | 41.98 | 0.10% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (2.01) | * |
| | Total | | | | (2.01) | * |
| | GRAND TOTAL | | | | 42,815.85 | 100.01% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest. 3 * Less than 0.01%.

DSP BlackRock Dual Advantage Fund - Series 29 - 40M (Maturity Date 08-Jan-2018) ^
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|-----------------------------------|---------------------------------|------|-----------------|----------|---------------------------|-----------------|
| MONEY MARKET INSTRUMENTS | | | | | | |
| 1 | CBLO / Reverse Repo Investments | | | | 12,493.00 | 100.32% |
| | Total | | | | 12,493.00 | 100.32% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (39.39) | -0.32% |
| | Total | | | | (39.39) | -0.32% |
| | GRAND TOTAL | | | | 12,453.61 | 100.00% |

Notes: 1 ^ Portfolio as on maturity date. 2 Market value includes accrued interest.

DSP BlackRock FMP - Series 209 - 37M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|-----------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Power Finance Corporation Limited** | INE134E08IQ5 | CRISIL AAA | 85 | 893.96 | 11.71% |
| 2 | Rural Electrification Corporation Limited** | INE020B08823 | CRISIL AAA | 85 | 875.06 | 11.46% |
| 3 | Indian Railway Finance Corporation Limited** | INE053F07959 | CARE AAA | 85 | 865.11 | 11.33% |
| 4 | Housing Development Finance Corporation Limited** | INE001A07QB1 | CRISIL AAA | 7 | 745.92 | 9.27% |
| 5 | LIC Housing Finance Limited** | INE115A07LD6 | CRISIL AAA | 70 | 704.43 | 9.23% |
| 6 | Bajaj Finance Limited** | INE296A07OB2 | CRISIL AAA | 70 | 701.57 | 9.19% |
| 7 | Mahindra & Mahindra Financial Services Limited** | INE774D07QV5 | IND AAA | 70 | 701.52 | 9.19% |
| 8 | Export-Import Bank of India** | INE514E08FK7 | CRISIL AAA | 60 | 599.60 | 7.85% |
| 9 | National Bank for Agriculture and Rural Development** | INE261F08485 | CRISIL AAA | 50 | 508.37 | 6.66% |
| 10 | ONGC Mangalore Petrochemicals Limited** | INE053T07026 | IND AAA | 20 | 201.30 | 2.64% |
| | Total | | | | 6,796.85 | 89.02% |
| CENTRAL GOVERNMENT SECURITIES | | | | | | |
| 11 | 8.39% Rajasthan SDL 15032020 | IN2920150298 | SOV | 745,000 | 761.50 | 9.97% |
| 12 | 8.21% Rajasthan SDL 31032020 | IN2920150397 | SOV | 50,000 | 50.76 | 0.66% |
| | Total | | | | 812.26 | 10.63% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 13 | CBLO / Reverse Repo Investments | | | | 25.99 | 0.34% |
| | Total | | | | 25.99 | 0.34% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | 1.44 | 0.01% |
| | Total | | | | 1.44 | 0.01% |
| | GRAND TOTAL | | | | 7,636.54 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock Dual Advantage Fund - Series 39 - 36M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|--------------------------|----------|---------------------------|-----------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Quess Corp Limited | INE615P01015 | Commercial Services | 4,579 | 47.07 | 1.59% |
| 2 | HDFC Bank Limited | INE040A01026 | Banks | 2,248 | 42.40 | 1.44% |
| 3 | Blue Star Limited | INE472A01039 | Consumer Durables | 3,626 | 27.39 | 0.93% |
| 4 | GAAIL (India) Limited | INE129A01019 | Gas | 7,934 | 26.07 | 0.88% |
| 5 | Ashak Leyland Limited | INE208A01029 | Auto | 17,813 | 25.91 | 0.88% |
| 6 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 7,332 | 25.28 | 0.86% |
| 7 | Bajaj Finance Limited | INE296A01024 | Finance | 1,323 | 23.38 | 0.79% |
| 8 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 5,161 | 22.06 | 0.75% |
| 9 | Eris Lifesciences Limited | INE406A01024 | Pharmaceuticals | 2,661 | 21.28 | 0.72% |
| 10 | Bandhan Bank Limited | INE545U01014 | Banks | 4,391 | 20.60 | 0.70% |
| 11 | IndusInd Bank Limited | INE095A01012 | Banks | 1,124 | 20.20 | 0.68% |
| 12 | Volta Limited | INE226A01021 | Construction Project | 3,144 | 19.52 | 0.66% |
| 13 | Musics Broadcast Limited | INE919101016 | Media & Entertainment | 4,561 | 18.13 | 0.61% |
| 14 | V-Guard Industries Limited | INE951101027 | Industrial Capital Goods | 7,803 | 17.34 | 0.59% |
| 15 | Shree Cement Limited | INE070A01015 | Cement | 104 | 16.84 | 0.57% |
| 16 | Britannia Industries Limited | INE216A01022 | Consumer Non Durables | 330 | 16.40 | 0.56% |
| 17 | Sun TV Network Limited | INE424H01027 | Media & Entertainment | 1,823 | 15.47 | 0.52% |
| 18 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 1,126 | 11.80 | 0.40% |
| 19 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 1,787 | 11.72 | 0.40% |
| 20 | Crompton Greaves Consumer Electricals Limited | INE299U01018 | Consumer Durables | 4,499 | 10.65 | 0.36% |
| 21 | Castrol India Limited | INE172A01027 | Petroleum Products | 5,173 | 10.60 | 0.36% |
| 22 | NTPC Limited | INE733E01010 | Power | 6,183 | 10.49 | 0.36% |
| 23 | Satin Creditcare Network Limited | INE836B01017 | Finance | 2,421 | 9.60 | 0.33% |
| 24 | Balkrishna Industries Limited | INE787D01026 | Auto Ancillaries | 886 | 9.47 | 0.32% |
| 25 | Dalmia Bharat Limited | INE439L01019 | Cement | 307 | 8.82 | 0.30% |
| 26 | Minda Industries Limited | INE405E01023 | Auto Ancillaries | 801 | 8.54 | 0.29% |
| 27 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 1,488 | 8.50 | 0.29% |
| 28 | Wim Plast Ltd. | INE015B01018 | Industrial Products | 662 | 7.67 | 0.26% |
| 29 | AU Small Finance Bank Limited | INE949L01017 | Banks | 1,123 | 6.94 | 0.24% |
| 30 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 4,786 | 6.77 | 0.23% |
| 31 | Vedanta Limited | | | | | |

DSP BlackRock Dual Advantage Fund - Series 49 - 42M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|--------------|--------------------------|----------|---------------------------|--------------------|--------|
| EQUITY & EQUITY RELATED | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 1 | HDFC Bank Limited | INE040A01026 | Banks | 5,290 | 99.77 | 2.08% | |
| 2 | Maruti Suzuki India Limited | INE585B01010 | Auto | 842 | 74.61 | 1.55% | |
| 3 | Larsen & Toubro Limited | INE018A01030 | Construction Project | 4,297 | 56.33 | 1.17% | |
| 4 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 6,590 | 52.31 | 1.09% | |
| 5 | IndusInd Bank Limited | INE095A01012 | Banks | 2,897 | 52.05 | 1.08% | |
| 6 | Reliance Industries Limited | INE002A01018 | Petroleum Products | 5,423 | 47.87 | 1.00% | |
| 7 | ICICI Bank Limited | INE090A01021 | Banks | 15,294 | 42.57 | 0.89% | |
| 8 | Yes Bank Limited | INE528G01027 | Banks | 13,672 | 41.68 | 0.87% | |
| 9 | Coromandel International Limited | INE169A01031 | Fertilisers | 7,205 | 37.84 | 0.79% | |
| 10 | ITC Limited | INE154A01025 | Consumer Non Durables | 13,679 | 34.95 | 0.73% | |
| 11 | Bajaj Finance Limited** | INE296A01024 | Finance | 1,888 | 33.97 | 0.70% | |
| 12 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 4,957 | 28.31 | 0.59% | |
| 13 | Whirlpool of India Limited | INE716A01013 | Consumer Durables | 1,769 | 26.72 | 0.56% | |
| 14 | Hindalco Industries Limited | INE038A01020 | Non - Ferrous Metals | 11,291 | 24.22 | 0.50% | |
| 15 | Housing Development Finance Corporation Limited | INE001A01036 | Finance | 1,254 | 22.89 | 0.48% | |
| 16 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 5,187 | 22.17 | 0.46% | |
| 17 | Shree Cement Limited | INE070A01015 | Cement | 135 | 21.87 | 0.46% | |
| 18 | Havells India Limited | INE176B01034 | Consumer Durables | 4,418 | 21.55 | 0.45% | |
| 19 | Eicher Motors Limited | INE066A01013 | Auto | 72 | 20.43 | 0.43% | |
| 20 | SBI Life Insurance Company Limited | INE123W01016 | Finance | 2,473 | 16.77 | 0.35% | |
| 21 | Bharat Forge Limited | INE465A01025 | Industrial Products | 2,130 | 14.90 | 0.31% | |
| 22 | Hero MotoCorp Limited | INE158A01026 | Auto | 412 | 14.60 | 0.30% | |
| 23 | Bharat Electronics Limited | INE263A01024 | Industrial Capital Goods | 8,687 | 12.29 | 0.26% | |
| 24 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 3,503 | 12.08 | 0.25% | |
| 25 | UltraTech Cement Limited | INE481G01011 | Cement | 258 | 10.19 | 0.21% | |
| 26 | Ashok Leyland Limited | INE208A01029 | Auto | 6,763 | 9.84 | 0.20% | |
| 27 | HDFC Standard Life Insurance Company Limited | INE795G01014 | Finance | 2,029 | 9.22 | 0.19% | |
| 28 | Bandhan Bank Limited | INE545U01014 | Banks | 604 | 2.83 | 0.06% | |
| 29 | Titan Company Limited | INE280A01028 | Consumer Durables | 204 | 1.92 | 0.04% | |
| 30 | Ahluwalia Contracts (India) Limited | INE758C01029 | Construction | 433 | 1.63 | 0.03% | |
| 31 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 214 | 0.30 | 0.01% | |
| 32 | Sun Pharmaceutical Industries Limited | INE044A01036 | Pharmaceuticals | 28 | 0.14 | * | |
| Total | | | | | 868.23 | 18.09% | |
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 33 | NHPC Limited** | INE848E07682 | IND AAA | 400 | 418.08 | 8.71% | |
| 34 | Reliance Jio Infocomm Limited** | INE110L08052 | CRISIL AAA | 40 | 415.26 | 8.65% | |
| 35 | Power Finance Corporation Limited** | INE134E08GX5 | CRISIL AAA | 40 | 408.44 | 8.51% | |
| 36 | National Bank for Agriculture and Rural Development** | INE261F08485 | CRISIL AAA | 40 | 406.69 | 8.47% | |
| 37 | LIC Housing Finance Limited** | INE115A07K0C | CRISIL AAA | 40 | 404.04 | 8.42% | |
| 38 | PNB Housing Finance Limited** | INE572E09395 | CARE AAA | 40 | 399.94 | 8.33% | |
| 39 | Shriram Transport Finance Company Limited** | INE721A07LX9 | IND AA+ | 39 | 388.51 | 8.09% | |
| 40 | Rural Electrification Corporation Limited** | INE020B08799 | CRISIL AAA | 32 | 337.59 | 7.03% | |
| 41 | Power Grid Corporation of India Limited** | INE752E07L14 | CRISIL AAA | 10 | 106.03 | 2.21% | |
| 42 | Rural Electrification Corporation Limited** | INE020B08823 | CRISIL AAA | 10 | 102.95 | 2.14% | |
| Total | | | | | 3,387.52 | 70.56% | |
| Unlisted | | | | | | | |
| 43 | KKR India Financial Services Private Limited** | INE321N07129 | CRISIL AA+ | 3 | 386.86 | 8.06% | |
| Total | | | | | 386.86 | 8.06% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 44 | CBLO / Reverse Repo Investments | | | | 162.94 | 3.39% | |
| Total | | | | | 162.94 | 3.39% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | (4.96) | -0.10% |
| Total | | | | | (4.96) | -0.10% | |
| GRAND TOTAL | | | | | 4,800.59 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest. 3 * Less than 0.01%.

DSP BlackRock FMP - Series 211 - 38M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|---------------|-----------------|----------|---------------------------|--------------------|-------|
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 1 | Housing Development Finance Corporation Limited** | INE001A070B1 | CRISIL AAA | 3 | 319.68 | 11.85% | |
| 2 | Power Finance Corporation Limited** | INE134E08IQ5 | CRISIL AAA | 30 | 315.52 | 11.70% | |
| 3 | Indian Railway Finance Corporation Limited** | INE053F07959 | CARE AAA | 30 | 305.33 | 11.32% | |
| 4 | Rural Electrification Corporation Limited** | INE020B08823 | CRISIL AAA | 25 | 257.37 | 9.54% | |
| 5 | National Bank for Agriculture and Rural Development** | INE261F08485 | CRISIL AAA | 25 | 254.18 | 9.43% | |
| 6 | Bajaj Finance Limited** | INE296A070B2 | CRISIL AAA | 25 | 250.56 | 9.29% | |
| 7 | Mahindra & Mahindra Financial Services Limited** | INE774D07QV5 | IND AAA | 25 | 250.54 | 9.29% | |
| 8 | LIC Housing Finance Limited** | INE115A07L1D6 | CRISIL AAA | 21 | 211.33 | 7.84% | |
| 9 | ONGC Mangalore Petrochemicals Limited** | INE053T07026 | IND AAA | 5 | 50.33 | 1.87% | |
| 10 | Rural Electrification Corporation Limited** | INE020B08799 | CRISIL AAA | 2 | 21.10 | 0.78% | |
| Total | | | | | 2,235.94 | 82.91% | |
| CENTRAL GOVERNMENT SECURITIES | | | | | | | |
| 11 | 8.39% Rajasthan SDL 15032020 | IN2920150298 | SOV | 350,000 | 357.75 | 13.27% | |
| Total | | | | | 357.75 | 13.27% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| Certificate of Deposit | | | | | | | |
| 12 | Axis Bank Limited** | INE238A16X75 | CRISIL A1+ | 75 | 70.82 | 2.63% | |
| Total | | | | | 70.82 | 2.63% | |
| 13 | CBLO / Reverse Repo Investments | | | | 29.99 | 1.11% | |
| Total | | | | | 29.99 | 1.11% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | 2.08 | 0.08% |
| Total | | | | | 2.08 | 0.08% | |
| GRAND TOTAL | | | | | 2,696.58 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock FMP - Series 205 - 37M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|---------------|-----------------|----------|---------------------------|--------------------|--------|
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 1 | Power Finance Corporation Limited** | INE134E08IQ5 | CRISIL AAA | 115 | 1,209.48 | 11.09% | |
| 2 | Indian Railway Finance Corporation Limited** | INE053F07959 | CARE AAA | 115 | 1,170.44 | 10.73% | |
| 3 | Bajaj Finance Limited** | INE296A070B2 | CRISIL AAA | 115 | 1,152.58 | 10.57% | |
| 4 | Export-Import Bank of India** | INE14E08FK7 | CRISIL AAA | 115 | 1,149.23 | 10.53% | |
| 5 | Housing Development Finance Corporation Limited** | INE001A070B1 | CRISIL AAA | 10 | 1,065.60 | 9.77% | |
| 6 | Rural Electrification Corporation Limited** | INE020B08823 | CRISIL AAA | 100 | 1,029.48 | 9.44% | |
| 7 | National Bank for Agriculture and Rural Development** | INE261F08485 | CRISIL AAA | 100 | 1,016.73 | 9.32% | |
| 8 | HDB Financial Services Limited** | INE756I07AZ6 | CARE AAA | 95 | 955.91 | 8.76% | |
| 9 | LIC Housing Finance Limited** | INE115A07L1D6 | CRISIL AAA | 85 | 855.38 | 7.84% | |
| 10 | Power Grid Corporation of India Limited** | INE752E07L14 | CRISIL AAA | 75 | 795.20 | 7.29% | |
| 11 | ONGC Mangalore Petrochemicals Limited** | INE053T07026 | IND AAA | 25 | 251.63 | 2.31% | |
| 12 | IDFC Bank Limited** | INE092T08964 | ICRA AAA | 10 | 102.06 | 0.94% | |
| 13 | LIC Housing Finance Limited** | INE115A07K0C | CRISIL AAA | 10 | 101.01 | 0.93% | |
| Total | | | | | 10,854.73 | 99.52% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 14 | CBLO / Reverse Repo Investments | | | | 55.98 | 0.51% | |
| Total | | | | | 55.98 | 0.51% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | (1.42) | -0.03% |
| Total | | | | | (1.42) | -0.03% | |
| GRAND TOTAL | | | | | 10,909.30 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock FMP - Series 204 - 37M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|---------------|-----------------|----------|---------------------------|--------------------|--------|
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 1 | Power Finance Corporation Limited** | INE134E08IQ5 | CRISIL AAA | 175 | 1,840.51 | 11.54% | |
| 2 | Indian Railway Finance Corporation Limited** | INE053F07959 | CARE AAA | 175 | 1,781.11 | 11.17% | |
| 3 | Export-Import Bank of India** | INE514E08FK7 | CRISIL AAA | 175 | 1,748.83 | 10.97% | |
| 4 | Rural Electrification Corporation Limited** | INE020B08823 | CRISIL AAA | 160 | 1,647.17 | 10.33% | |
| 5 | National Bank for Agriculture and Rural Development** | INE261F08485 | CRISIL AAA | 160 | 1,626.78 | 10.20% | |
| 6 | Housing Development Finance Corporation Limited** | INE001A070B1 | CRISIL AAA | 14 | 1,491.84 | 9.35% | |
| 7 | LIC Housing Finance Limited** | INE115A07L1D6 | CRISIL AAA | 140 | 1,408.87 | 8.83% | |
| 8 | Bajaj Finance Limited** | INE296A070B2 | CRISIL AAA | 140 | 1,403.14 | 8.80% | |
| 9 | Mahindra & Mahindra Financial Services Limited** | INE774D07QV5 | IND AAA | 140 | 1,403.04 | 8.80% | |
| 10 | Power Grid Corporation of India Limited** | INE752E07L14 | CRISIL AAA | 80 | 848.21 | 5.32% | |
| 11 | ONGC Mangalore Petrochemicals Limited** | INE053T07026 | IND AAA | 40 | 402.61 | 2.52% | |
| 12 | IDFC Bank Limited** | INE092T08964 | ICRA AAA | 30 | 306.17 | 1.92% | |
| Total | | | | | 15,908.27 | 99.75% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 13 | CBLO / Reverse Repo Investments | | | | 44.98 | 0.28% | |
| Total | | | | | 44.98 | 0.28% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | (4.94) | -0.03% |
| Total | | | | | (4.94) | -0.03% | |
| GRAND TOTAL | | | | | 15,948.32 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock Dual Advantage Fund - Series 46 - 36M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets | |
|---|---|--------------|-----------------|----------|---------------------------|--------------------|--------|
| DERIVATIVES | | | | | | | |
| 1 | NIFTY 8600 Call Jun19** | | Index Options | 38,625 | 903.36 | 17.62% | |
| Total | | | | | 903.36 | 17.62% | |
| DEBT INSTRUMENTS | | | | | | | |
| BOND & NCD's | | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | | |
| 2 | Rural Electrification Corporation Limited** | INE020B07IV4 | CRISIL AAA | 50 | 543.75 | 10.61% | |
| 3 | Reliance Jio Infocomm Limited** | INE110L07054 | CRISIL AAA | 50 | 539.73 | 10.53% | |
| 4 | Power Finance Corporation Limited** | INE134E08IC5 | CRISIL AAA | 50 | 539.37 | 10.52% | |
| 5 | ONGC Mangalore Petrochemicals Limited** | INE053T07026 | IND AAA | 50 | 503.26 | 9.82% | |
| 6 | India Infoline Housing Finance Limited** | INE477L07628 | ICRA AA | 40 | 472.76 | 9.22% | |
| 7 | Piramal Enterprises Limited** | INE140A07187 | ICRA AA | 40 | 432.10 | 8.43% | |
| 8 | Crompton Greaves Consumer Electricals Limited** | INE299U07015 | CRISIL AA | 40 | 430.45 | 8.40% | |
| 9 | Housing Development Finance Corporation Limited** | INE001A07PH0 | CRISIL AAA | 4 | 425.95 | 8.31% | |
| Total | | | | | 3,887.38 | 75.84% | |
| MONEY MARKET INSTRUMENTS | | | | | | | |
| 10 | CBLO / Reverse Repo Investments | | | | 353.87 | 6.90% | |
| Total | | | | | 353.87 | 6.90% | |
| Cash & Cash Equivalent | | | | | | | |
| Net Receivables/Payables | | | | | | (17.98) | -0.36% |
| Total | | | | | (17.98) | -0.36% | |
| GRAND TOTAL | | | | | 5,126.63 | 100.00% | |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock FMP - Series 210 - 36M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|--|---------------|-----------------|----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Indian Railway Finance Corporation Limited** | INE053F07959 | CARE AAA | 60 | 610.67 | 10.50% |
| 2 | LIC Housing Finance Limited** | INE115A07L1D6 | CRISIL AAA | 60 | 603.80 | 10.3 |

DSP BlackRock A.C.E. Fund (Analyst's Conviction Equalized) - Series 1
Multi Cap Fund - A close ended equity scheme investing across large cap, mid cap and small cap stocks

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------------------------|-----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 541,210 | 2,313.40 | 4.03% |
| 2 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 668,775 | 2,306.27 | 4.01% |
| 3 | GAIL (India) Limited | INE129A01019 | Gas | 554,904 | 1,823.14 | 3.17% |
| 4 | Mahindra & Mahindra Financial Services Limited | INE774D01024 | Finance | 336,655 | 1,559.55 | 2.71% |
| 5 | HDFC Bank Limited | INE040A01026 | Banks | 80,968 | 1,527.14 | 2.66% |
| 6 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 191,726 | 1,522.02 | 2.65% |
| 7 | IndusInd Bank Limited | INE095A01012 | Banks | 84,108 | 1,511.21 | 2.63% |
| 8 | Bajaj Finserv Limited | INE918I01018 | Finance | 28,749 | 1,486.77 | 2.59% |
| 9 | Bajaj Finance Limited | INE296A01024 | Finance | 83,691 | 1,479.28 | 2.57% |
| 10 | State Bank of India | INE062A01020 | Banks | 581,038 | 1,452.01 | 2.53% |
| 11 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 137,998 | 1,436.51 | 2.50% |
| 12 | Edelweiss Financial Services Limited | INE532F01054 | Finance | 600,922 | 1,431.40 | 2.49% |
| 13 | HCL Technologies Limited | INE860A01027 | Software | 146,738 | 1,421.30 | 2.47% |
| 14 | L&T Finance Holdings Limited | INE498L01015 | Finance | 901,163 | 1,415.73 | 2.46% |
| 15 | Tech Mahindra Limited | INE669C01036 | Software | 220,580 | 1,408.84 | 2.45% |
| 16 | Tata Consultancy Services Limited | INE467B01029 | Software | 49,142 | 1,400.13 | 2.44% |
| 17 | The Federal Bank Limited | INE171A01029 | Banks | 1,564,631 | 1,395.65 | 2.43% |
| 18 | ICICI Bank Limited | INE090A01021 | Banks | 501,245 | 1,395.22 | 2.43% |
| 19 | Infosys Limited | INE009A01021 | Software | 121,674 | 1,377.11 | 2.40% |
| 20 | Nestle India Limited | INE239A01016 | Consumer Non Durables | 16,742 | 1,373.44 | 2.39% |
| 21 | Britannia Industries Limited | INE216A01022 | Consumer Non Durables | 26,749 | 1,329.59 | 2.31% |
| 22 | ITC Limited | INE154A01025 | Consumer Non Durables | 482,422 | 1,232.59 | 2.14% |
| 23 | Avenue Supermarts Limited | INE192R01011 | Retailing | 91,479 | 1,211.91 | 2.11% |
| 24 | Divi's Laboratories Limited | INE361B01024 | Pharmaceuticals | 85,192 | 928.76 | 1.62% |
| 25 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 136,839 | 897.18 | 1.56% |
| 26 | SRF Limited | INE647A01010 | Textile Products | 41,523 | 811.84 | 1.41% |
| 27 | Exide Industries Limited | INE302A01020 | Auto Ancillaries | 361,322 | 805.21 | 1.40% |
| 28 | Zee Entertainment Enterprises Limited | INE256A01028 | Media & Entertainment | 138,946 | 799.63 | 1.39% |
| 29 | Bharat Forge Limited | INE465A01025 | Industrial Products | 110,748 | 774.85 | 1.35% |
| 30 | Maruti Suzuki India Limited | INE585B01010 | Auto | 8,568 | 759.22 | 1.32% |
| 31 | Apollo Tyres Limited | INE438A01022 | Auto Ancillaries | 272,204 | 754.14 | 1.31% |
| 32 | Motherhood Sumi Systems Limited | INE775A01035 | Auto Ancillaries | 241,749 | 751.72 | 1.31% |
| 33 | Asian Paints Limited | INE021A01026 | Consumer Non Durables | 62,703 | 702.52 | 1.22% |
| 34 | Vardhman Textiles Limited | INE825A01012 | Textiles - Cotton | 55,586 | 679.37 | 1.18% |
| 35 | Aarti Industries Limited | INE769A01020 | Chemicals | 59,116 | 677.94 | 1.18% |
| 36 | Crompton Greaves Consumer Electricals Limited | INE299I01018 | Consumer Durables | 284,434 | 673.40 | 1.17% |
| 37 | Alkem Laboratories Limited | INE540L01014 | Pharmaceuticals | 33,771 | 671.49 | 1.17% |
| 38 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 117,131 | 668.88 | 1.16% |
| 39 | Eicher Motors Limited | INE066A01013 | Auto | 2,332 | 661.65 | 1.15% |
| 40 | PI Industries Limited | INE603J01030 | Pesticides | 76,645 | 660.76 | 1.15% |
| 41 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 235,332 | 653.87 | 1.14% |
| 42 | Voltaas Limited | INE226A01021 | Construction Project | 103,803 | 644.51 | 1.12% |
| 43 | UltraTech Cement Limited | INE481G01011 | Cement | 16,267 | 642.55 | 1.12% |
| 44 | Shree Cement Limited | INE070A01015 | Cement | 3,947 | 639.27 | 1.11% |
| 45 | Dalmia Bharat Limited | INE439L01019 | Cement | 21,948 | 630.82 | 1.10% |
| 46 | Dilip Buildcon Limited | INE917M01012 | Construction | 62,811 | 630.18 | 1.10% |
| 47 | Finolex Cables Limited | INE235A01022 | Industrial Products | 92,692 | 625.53 | 1.09% |
| 48 | Ashok Leyland Limited | INE208A01029 | Auto | 414,316 | 602.62 | 1.05% |
| 49 | Blue Star Limited | INE472A01039 | Consumer Durables | 77,750 | 587.36 | 1.02% |
| 50 | V-Guard Industries Limited | INE951I01027 | Industrial Capital Goods | 262,400 | 582.25 | 1.01% |
| 51 | Adani Ports and Special Economic Zone Limited | INE742F01042 | Transportation | 151,877 | 537.80 | 0.94% |
| 52 | Bharti Airtel Limited | INE397D01024 | Telecom - Services | 118,339 | 471.82 | 0.82% |
| 53 | Bharti Infratel Limited | INE121J01017 | Telecom - Equipment & Accessories | 139,970 | 470.51 | 0.82% |
| 54 | Tata Steel Limited - Partly Paid Shares | IN9081A01010 | Ferrous Metals | 8,078 | 11.35 | 0.02% |
| Total | | | | | 55,219.21 | 96.08% |
| DERIVATIVES | | | | | | |
| 55 | NIFTY 10100 Put Dec20** | | Index Options | 587,625 | 1,816.94 | 3.16% |
| Total | | | | | 1,816.94 | 3.16% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 56 | CBLO / Reverse Repo Investments | | | | 559.79 | 0.97% |
| Total | | | | | 559.79 | 0.97% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (124.36) | -0.21% |
| Total | | | | | (124.36) | -0.21% |
| GRAND TOTAL | | | | | 57,471.57 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock A.C.E. Fund (Analyst's Conviction Equalized) - Series 2
Multi Cap Fund - A close ended equity scheme investing across large cap, mid cap and small cap stocks

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------------------------|----------|---------------------------|--------------------|
| EQUITY & EQUITY RELATED | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 79,159 | 338.37 | 4.39% |
| 2 | Hindustan Petroleum Corporation Limited | INE094A01015 | Petroleum Products | 96,236 | 331.87 | 4.31% |
| 3 | GAIL (India) Limited | INE129A01019 | Gas | 44,518 | 243.19 | 3.16% |
| 4 | Mahindra & Mahindra Financial Services Limited | INE774D01024 | Finance | 74,040 | 206.33 | 2.68% |
| 5 | ICICI Lombard General Insurance Company Limited | INE765G01017 | Finance | 25,535 | 202.71 | 2.63% |
| 6 | Bajaj Finance Limited | INE296A01024 | Finance | 11,369 | 200.95 | 2.61% |
| 7 | IndusInd Bank Limited | INE095A01012 | Banks | 11,158 | 200.48 | 2.60% |
| 8 | Bajaj Finserv Limited | INE918I01018 | Finance | 3,804 | 196.73 | 2.55% |
| 9 | HDFC Bank Limited | INE040A01026 | Banks | 10,352 | 195.25 | 2.53% |
| 10 | Edelweiss Financial Services Limited | INE532F01054 | Finance | 80,251 | 191.16 | 2.48% |
| 11 | Tech Mahindra Limited | INE669C01036 | Software | 29,686 | 189.60 | 2.46% |
| 12 | HCL Technologies Limited | INE860A01027 | Software | 19,540 | 189.26 | 2.46% |
| 13 | ICICI Bank Limited | INE090A01021 | Banks | 67,524 | 187.95 | 2.44% |
| 14 | State Bank of India | INE062A01020 | Banks | 75,074 | 187.61 | 2.44% |
| 15 | L&T Finance Holdings Limited | INE498L01015 | Finance | 119,089 | 186.09 | 2.43% |
| 16 | Kotak Mahindra Bank Limited | INE237A01028 | Banks | 17,811 | 186.62 | 2.42% |
| 17 | Tata Consultancy Services Limited | INE467B01029 | Software | 6,464 | 184.17 | 2.39% |
| 18 | The Federal Bank Limited | INE171A01029 | Banks | 203,919 | 181.90 | 2.36% |
| 19 | Infosys Limited | INE009A01021 | Software | 15,989 | 180.96 | 2.35% |
| 20 | Nestle India Limited | INE239A01016 | Consumer Non Durables | 2,201 | 180.56 | 2.34% |
| 21 | Britannia Industries Limited | INE216A01022 | Consumer Non Durables | 3,491 | 173.52 | 2.25% |
| 22 | Avenue Supermarts Limited | INE192R01011 | Retailing | 12,611 | 167.07 | 2.17% |
| 23 | ITC Limited | INE154A01025 | Consumer Non Durables | 63,240 | 161.58 | 2.10% |
| 24 | Divi's Laboratories Limited | INE361B01024 | Pharmaceuticals | 12,116 | 132.09 | 1.71% |
| 25 | IPCA Laboratories Limited | INE571A01020 | Pharmaceuticals | 18,518 | 121.41 | 1.58% |
| 26 | SRF Limited | INE647A01010 | Textile Products | 5,440 | 106.36 | 1.38% |
| 27 | Alkem Laboratories Limited | INE540L01014 | Pharmaceuticals | 5,349 | 106.36 | 1.38% |
| 28 | Exide Industries Limited | INE302A01020 | Auto Ancillaries | 47,484 | 105.82 | 1.37% |
| 29 | Apollo Tyres Limited | INE438A01022 | Auto Ancillaries | 38,174 | 105.76 | 1.37% |
| 30 | Crompton Greaves Consumer Electricals Limited | INE299I01018 | Consumer Durables | 44,462 | 105.26 | 1.37% |
| 31 | Maruti Suzuki India Limited | INE585B01010 | Auto | 1,150 | 101.90 | 1.32% |
| 32 | Zee Entertainment Enterprises Limited | INE256A01028 | Media & Entertainment | 17,650 | 101.58 | 1.32% |
| 33 | Motherhood Sumi Systems Limited | INE775A01035 | Auto Ancillaries | 31,765 | 98.77 | 1.28% |
| 34 | Bharat Forge Limited | INE465A01025 | Industrial Products | 13,677 | 95.69 | 1.24% |
| 35 | PI Industries Limited | INE603J01030 | Pesticides | 10,726 | 94.95 | 1.23% |
| 36 | Dalmia Bharat Limited | INE439L01019 | Cement | 3,234 | 92.95 | 1.21% |
| 37 | Asian Paints Limited | INE021A01026 | Consumer Non Durables | 8,126 | 91.04 | 1.18% |
| 38 | Aarti Industries Limited | INE769A01020 | Chemicals | 7,778 | 89.20 | 1.16% |
| 39 | Shree Cement Limited | INE070A01015 | Cement | 548 | 88.76 | 1.15% |
| 40 | Vardhman Textiles Limited | INE825A01012 | Textiles - Cotton | 7,194 | 87.93 | 1.14% |
| 41 | UltraTech Cement Limited | INE481G01011 | Cement | 2,191 | 86.54 | 1.12% |
| 42 | Dilip Buildcon Limited | INE917M01012 | Construction | 8,508 | 85.36 | 1.11% |
| 43 | Tata Steel Limited | INE081A01012 | Ferrous Metals | 14,799 | 84.51 | 1.09% |
| 44 | Eicher Motors Limited | INE066A01013 | Auto | 287 | 81.43 | 1.06% |
| 45 | Ashok Leyland Limited | INE208A01029 | Auto | 55,389 | 80.56 | 1.05% |
| 46 | Finolex Cables Limited | INE235A01022 | Industrial Products | 11,870 | 80.10 | 1.04% |
| 47 | Voltaas Limited | INE226A01021 | Construction Project | 12,868 | 79.90 | 1.04% |
| 48 | V-Guard Industries Limited | INE951I01027 | Industrial Capital Goods | 35,046 | 77.87 | 1.01% |
| 49 | Blue Star Limited | INE472A01039 | Consumer Durables | 10,305 | 77.85 | 1.01% |
| 50 | Adani Ports and Special Economic Zone Limited | INE742F01042 | Transportation | 21,475 | 76.04 | 0.99% |
| 51 | Vedanta Limited | INE205A01025 | Non - Ferrous Metals | 26,649 | 74.04 | 0.96% |
| 52 | Bharti Infratel Limited | INE121J01017 | Telecom - Equipment & Accessories | 19,195 | 64.52 | 0.84% |
| 53 | Bharti Airtel Limited | INE397D01024 | Telecom - Services | 15,466 | 61.66 | 0.80% |
| Total | | | | | 7,401.16 | 96.07% |
| DERIVATIVES | | | | | | |
| 54 | NIFTY 10200 Put Jun21** | | Index Options | 78,825 | 247.16 | 3.21% |
| Total | | | | | 247.16 | 3.21% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 55 | CBLO / Reverse Repo Investments | | | | 64.98 | 0.84% |
| Total | | | | | 64.98 | 0.84% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (9.38) | -0.12% |
| Total | | | | | (9.38) | -0.12% |
| GRAND TOTAL | | | | | 7,703.91 | 100.00% |

Notes: 1 ** Non Traded / Thinly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DSP BlackRock FMP Series 218 - 40M
Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|---|---|--------------|-----------------|----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Power Finance Corporation Limited** | INE134E08ID3 | CRISIL AAA | 29 | 314.71 | 11.34% |
| 2 | HDB Financial Services Limited** | INE756I07BL4 | CARE AAA | 30 | 312.25 | 11.25% |
| 3 | National Bank for Agriculture and Rural Development** | INE261F08907 | CRISIL AAA | 30 | 311.56 | 11.23% |
| 4 | Power Grid Corporation of India Limited** | INE752E07NN3 | CRISIL AAA | 28 | 305.85 | 11.02% |
| 5 | Small Industries Development Bank of India** | INE556F08JA8 | CARE AAA | 30 | 304.97 | 10.99% |
| 6 | LIC Housing Finance Limited** | INE115A07MT0 | CARE AAA | 30 | 303.87 | 10.95% |
| 7 | Rural Electrification Corporation Limited** | INE020B08955 | CRISIL AAA | 28 | 291.92 | 10.52% |
| 8 | Bajaj Housing Finance Limited** | INE377Y07029 | CRISIL AAA | 27 | 273.78 | 9.87% |
| 9 | Housing & Urban Development Corporation Limited** | INE031A08525 | IND AAA | 14 | 143.84 | 5.18% |
| Total | | | | | 2,562.75 | 92.35% |
| Unlisted | | | | | | |
| 10 | Tata Sons Limited** | INE895D08741 | CRISIL AAA | 20 | 211.93 | 7.64% |

DSP BlackRock FMP Series 221 - 40M

Close Ended Income Scheme

| Sr. No. | Name of Instrument | ISIN | Rating/Industry | Quantity | Market value (₹ Lakhs) | % to Net Assets |
|--|---|--------------|-----------------|----------|---------------------------|--------------------|
| DEBT INSTRUMENTS | | | | | | |
| BOND & NCD's | | | | | | |
| Listed / awaiting listing on the stock exchanges | | | | | | |
| 1 | Power Grid Corporation of India Limited** | INE752E07MY2 | CRISIL AAA | 250 | 2,662.79 | 11.23% |
| 2 | Indian Railway Finance Corporation Limited** | INE053F07AK6 | CRISIL AAA | 250 | 2,536.16 | 10.70% |
| 3 | Power Finance Corporation Limited** | INE134E08JK6 | CRISIL AAA | 250 | 2,530.34 | 10.68% |
| 4 | Kotak Mahindra Prime Limited** | INE916DA7P03 | CRISIL AAA | 300 | 2,342.59 | 9.88% |
| 5 | Axis Finance Limited** | INE891K07382 | CRISIL AAA | 230 | 2,326.09 | 9.81% |
| 6 | Bajaj Housing Finance Limited** | INE377Y07037 | CRISIL AAA | 230 | 2,320.07 | 9.79% |
| 7 | LIC Housing Finance Limited** | INE115A07MR4 | CRISIL AAA | 230 | 2,292.86 | 9.67% |
| 8 | Rural Electrification Corporation Limited** | INE020B08A04 | CRISIL AAA | 200 | 2,027.87 | 8.56% |
| 9 | Housing & Urban Development Corporation Limited** | INE031A08566 | ICRA AAA | 200 | 2,024.73 | 8.54% |
| 10 | National Bank for Agriculture and Rural Development** | INE261F08907 | CRISIL AAA | 140 | 1,453.93 | 6.13% |
| 11 | Small Industries Development Bank of India** | INE556F08IV6 | CARE AAA | 110 | 1,095.93 | 4.62% |
| | Total | | | | 23,613.36 | 99.61% |
| MONEY MARKET INSTRUMENTS | | | | | | |
| 12 | CBLO / Reverse Repo Investments | | | | 90.97 | 0.38% |
| | Total | | | | 90.97 | 0.38% |
| Cash & Cash Equivalent | | | | | | |
| | Net Receivables/Payables | | | | (1.43) | 0.01% |
| | Total | | | | (1.43) | 0.01% |
| | GRAND TOTAL | | | | 23,702.90 | 100.00% |

Notes : 1** Non Traded / Thly Traded in accordance with SEBI Regulations. 2 Market value includes accrued interest.

DETAILS OF INVESTMENTS IN DERIVATIVE INSTRUMENTS

Hedging Positions through Futures as on 31 March, 2018 :

| Scheme | Underlying | Long / Short | Futures Price when purchased | Current price of the contract | Margin maintained in Rs. Lakhs | Total % of existing assets hedged through futures |
|---|---|--------------|------------------------------|-------------------------------|--------------------------------|---|
| DSP BlackRock Arbitrage Fund | Adani Power Limited | Short | 24.54 | 23.90 | 207.71 | 100.00% |
| DSP BlackRock Arbitrage Fund | Aurobindo Pharma Limited | Short | 563.65 | 560.85 | 10.99 | 100.00% |
| DSP BlackRock Arbitrage Fund | Bajaj Auto Limited | Short | 2,791.61 | 2,760.75 | 18.92 | 100.00% |
| DSP BlackRock Arbitrage Fund | Bank of Baroda | Short | 146.52 | 142.65 | 26.32 | 100.00% |
| DSP BlackRock Arbitrage Fund | BEML Limited | Short | 1,047.27 | 1,049.50 | 91.83 | 100.00% |
| DSP BlackRock Arbitrage Fund | Bharat Electronics Limited | Short | 142.04 | 142.15 | 7.02 | 100.00% |
| DSP BlackRock Arbitrage Fund | Bharat Financial Inclusion Limited | Short | 1,100.46 | 1,102.70 | 20.62 | 100.00% |
| DSP BlackRock Arbitrage Fund | Bharti Airtel Limited | Short | 409.23 | 400.05 | 150.59 | 100.00% |
| DSP BlackRock Arbitrage Fund | Castrol India Limited | Short | 201.70 | 201.50 | 10.55 | 100.00% |
| DSP BlackRock Arbitrage Fund | CEAT Limited | Short | 1,511.10 | 1,510.55 | 64.39 | 100.00% |
| DSP BlackRock Arbitrage Fund | CESC Limited | Short | 971.72 | 969.65 | 118.30 | 100.00% |
| DSP BlackRock Arbitrage Fund | CG Power and Industrial Solutions Limited | Short | 76.10 | 77.75 | 16.31 | 100.00% |
| DSP BlackRock Arbitrage Fund | Dewan Housing Finance Corporation Limited | Short | 520.95 | 513.25 | 167.28 | 100.00% |
| DSP BlackRock Arbitrage Fund | DLF Limited | Short | 209.08 | 202.45 | 153.69 | 100.00% |
| DSP BlackRock Arbitrage Fund | Equitas Holdings Limited | Short | 146.61 | 144.60 | 30.63 | 100.00% |
| DSP BlackRock Arbitrage Fund | Grasim Industries Limited | Short | 1,062.42 | 1,055.95 | 124.40 | 100.00% |
| DSP BlackRock Arbitrage Fund | Hindustan Petroleum Corporation Limited | Short | 349.60 | 345.70 | 136 | 100.00% |
| DSP BlackRock Arbitrage Fund | Housing Development Finance Corporation Limited | Short | 1,828.19 | 1,834.55 | 52.59 | 100.00% |
| DSP BlackRock Arbitrage Fund | ICICI Bank Limited | Short | 286.50 | 279.75 | 1.92 | 100.00% |
| DSP BlackRock Arbitrage Fund | ICICI Prudential Life Insurance Company Limited | Short | 391.22 | 390.25 | 51.92 | 100.00% |
| DSP BlackRock Arbitrage Fund | IDFC Bank Limited | Short | 48.57 | 47.70 | 110.87 | 100.00% |
| DSP BlackRock Arbitrage Fund | Indiabulls Housing Finance Limited | Short | 1,241.68 | 1,243.00 | 160.61 | 100.00% |
| DSP BlackRock Arbitrage Fund | ITC Limited | Short | 260.47 | 256.90 | 16.18 | 100.00% |
| DSP BlackRock Arbitrage Fund | Jainiraksh Associates Limited | Short | 17.51 | 19.05 | 47.83 | 100.00% |
| DSP BlackRock Arbitrage Fund | Jindal Steel & Power Limited | Short | 225.25 | 220.15 | 95.88 | 100.00% |
| DSP BlackRock Arbitrage Fund | JSW Steel Limited | Short | 295.59 | 289.60 | 54.21 | 100.00% |
| DSP BlackRock Arbitrage Fund | Jubilant Foodworks Limited | Short | 2,368.96 | 2,334.95 | 164.40 | 100.00% |
| DSP BlackRock Arbitrage Fund | Kotak Mahindra Bank Limited | Short | 1,058.10 | 1,053.60 | 34.67 | 100.00% |
| DSP BlackRock Arbitrage Fund | L&T Finance Holdings Limited | Short | 158.44 | 157.80 | 61.26 | 100.00% |
| DSP BlackRock Arbitrage Fund | Mangrupuram Finance Limited | Short | 109.38 | 109.75 | 2.49 | 100.00% |
| DSP BlackRock Arbitrage Fund | Muthood Finance Limited | Short | 407.60 | 407.35 | 44.74 | 100.00% |
| DSP BlackRock Arbitrage Fund | NMDC Limited | Short | 120.48 | 119.25 | 8.64 | 100.00% |
| DSP BlackRock Arbitrage Fund | Oriental Bank of Commerce | Short | 92.05 | 92.10 | 11.10 | 100.00% |
| DSP BlackRock Arbitrage Fund | PC Jeweller Limited | Short | 323.22 | 322.10 | 9.84 | 100.00% |
| DSP BlackRock Arbitrage Fund | Petronet LNG Limited | Short | 227.38 | 231.25 | 2.60 | 100.00% |
| DSP BlackRock Arbitrage Fund | Punjab National Bank | Short | 977.88 | 95.90 | 88.15 | 100.00% |
| DSP BlackRock Arbitrage Fund | Reliance Industries Limited | Short | 908.42 | 887.15 | 57.49 | 100.00% |
| DSP BlackRock Arbitrage Fund | Reliance Infrastructure Limited | Short | 456.00 | 427.75 | 6.01 | 100.00% |
| DSP BlackRock Arbitrage Fund | Rural Electrification Corporation Limited | Short | 125.28 | 125.35 | 5.90 | 100.00% |
| DSP BlackRock Arbitrage Fund | Shriram Transport Finance Company Limited | Short | 1,456.68 | 1,444.80 | 48.72 | 100.00% |
| DSP BlackRock Arbitrage Fund | SKF Limited | Short | 1,996.81 | 1,958.85 | 20.80 | 100.00% |
| DSP BlackRock Arbitrage Fund | State Bank of India | Short | 233.08 | 231.20 | 44.30 | 100.00% |
| DSP BlackRock Arbitrage Fund | Steel Authority of India Limited | Short | 72.52 | 70.65 | 72.51 | 100.00% |
| DSP BlackRock Arbitrage Fund | Sun Pharmaceutical Industries Limited | Short | 502.86 | 497.45 | 33.41 | 100.00% |
| DSP BlackRock Arbitrage Fund | Tata Motors Limited | Short | 334.90 | 328.20 | 116.79 | 100.00% |
| DSP BlackRock Arbitrage Fund | Tata Steel Limited | Short | 576.76 | 573.45 | 21.33 | 100.00% |
| DSP BlackRock Arbitrage Fund | The Karnataka Bank Limited | Short | 121.10 | 115.60 | 37.61 | 100.00% |
| DSP BlackRock Arbitrage Fund | The South Indian Bank Limited | Short | 237.25 | 237.00 | 37.28 | 100.00% |
| DSP BlackRock Arbitrage Fund | Wockhardt Limited | Short | 739.66 | 730.20 | 63.75 | 100.00% |
| DSP BlackRock Arbitrage Fund | Yes Bank Limited | Short | 303.09 | 306.80 | 6.70 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Apollo Tyres Limited | Short | 273.41 | 273.80 | 90.16 | 58.77% |
| DSP BlackRock Dynamic Asset Allocation Fund | Aurobindo Pharma Limited | Short | 562.18 | 560.85 | 482.66 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Bajaj Auto Limited | Short | 2,784.49 | 2,760.75 | 4.30 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Bank of Baroda | Short | 143.32 | 142.65 | 6.63 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Bharat Electronics Limited | Short | 143.80 | 142.15 | 20.19 | 37.78% |
| DSP BlackRock Dynamic Asset Allocation Fund | Bharat Financial Inclusion Limited | Short | 1,101.39 | 1,102.70 | 39.87 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Bharti Airtel Limited | Short | 404.45 | 400.05 | 18.28 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Cadila Healthcare Limited | Short | 380.55 | 379.50 | 2.27 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Capital First Limited | Short | 619.77 | 620.35 | 61.27 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Castrol India Limited | Short | 201.05 | 201.50 | 0.70 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | CEAT Limited | Short | 1,511.10 | 1,510.55 | 151.83 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Century Textiles & Industries Limited | Short | 1,163.65 | 1,146.35 | 21.22 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Cipla Limited | Short | 540.24 | 544.55 | 71.66 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Dewan Housing Finance Corporation Limited | Short | 501.64 | 513.25 | 606.61 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | DLF Limited | Short | 208.87 | 202.45 | 144.08 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Dr Reddy's Laboratories Limited | Short | 2,096.12 | 2,093.00 | 3.91 | 16.64% |
| DSP BlackRock Dynamic Asset Allocation Fund | Equitas Holdings Limited | Short | 144.60 | 144.60 | 0.38 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Glenmark Pharmaceuticals Limited | Short | 532.80 | 528.75 | 8.90 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Grasim Industries Limited | Short | 1,088.94 | 1,055.95 | 53.31 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Hero MotoCorp Limited | Short | 3,478.03 | 3,528.95 | 52.77 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Hindustan Petroleum Corporation Limited | Short | 345.64 | 345.70 | 23.11 | 24.67% |
| DSP BlackRock Dynamic Asset Allocation Fund | ICICI Bank Limited | Short | 285.18 | 279.75 | 75.92 | 48.22% |
| DSP BlackRock Dynamic Asset Allocation Fund | IDFC Limited | Short | 49.86 | 48.90 | 14.61 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Indiabulls Housing Finance Limited | Short | 1,245.21 | 1,243.00 | 228.83 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Indian Oil Corporation Limited | Short | 169.34 | 176.70 | 49.01 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Indraprastha Gas Limited | Short | 279.14 | 281.05 | 82.08 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | ITC Limited | Short | 258.45 | 256.90 | 93.23 | 68.59% |
| DSP BlackRock Dynamic Asset Allocation Fund | Jindal Steel & Power Limited | Short | 230.10 | 220.15 | 379.17 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | JSW Steel Limited | Short | 292.68 | 289.60 | 117.09 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Jubilant Foodworks Limited | Short | 2,339.15 | 2,334.95 | 107.66 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Kotak Mahindra Bank Limited | Short | 1,060.02 | 1,053.60 | 13.66 | 24.72% |
| DSP BlackRock Dynamic Asset Allocation Fund | LIC Housing Finance Limited | Short | 555.87 | 537.55 | 19.16 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Lupin Limited | Short | 755.02 | 740.00 | 79.72 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Mahindra & Mahindra Financial Services Limited | Short | 458.76 | 460.80 | 7.45 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Maruti Suzuki India Limited | Short | 8,913.69 | 8,905.20 | 5.83 | 5.61% |
| DSP BlackRock Dynamic Asset Allocation Fund | Motherhood Sumo Systems Limited | Short | 312.03 | 312.40 | 12.75 | 80.46% |
| DSP BlackRock Dynamic Asset Allocation Fund | National Aluminium Company Limited | Short | 66.90 | 66.75 | 93.82 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | NMDC Limited | Short | 120.15 | 119.25 | 96.91 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Oil & Natural Gas Corporation Limited | Short | 177.75 | 178.60 | 2.51 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | PC Jeweller Limited | Short | 326.90 | 322.10 | 137.72 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Petronet LNG Limited | Short | 227.24 | 231.25 | 19.08 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Power Finance Corporation Limited | Short | 866.89 | 866.10 | 14.61 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Power Grid Corporation of India Limited | Short | 194.79 | 194.30 | 81.50 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Punjab National Bank | Short | 98.26 | 95.90 | 271.43 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Reliance Industries Limited | Short | 887.48 | 887.15 | 15.48 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Rural Electrification Corporation Limited | Short | 124.25 | 125.35 | 48.21 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Shriram Transport Finance Company Limited | Short | 1,455.94 | 1,444.80 | 45.48 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | State Bank of India | Short | 253.18 | 231.20 | 257.18 | 83.21% |
| DSP BlackRock Dynamic Asset Allocation Fund | Steel Authority of India Limited | Short | 70.26 | 70.65 | 659.65 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Sun Pharmaceutical Industries Limited | Short | 503.21 | 497.45 | 226.36 | 92.83% |
| DSP BlackRock Dynamic Asset Allocation Fund | Sun TV Network Limited | Short | 851.35 | 852.15 | 54.50 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Tata Motors Limited | Short | 331.10 | 328.20 | 319.64 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | UPL Limited | Short | 744.22 | 732.95 | 168.01 | 100.00% |
| DSP BlackRock Dynamic Asset Allocation Fund | Volvo Limited | Short | 624.56 | 623.95 | 77.84 | 73.77% |
| DSP BlackRock Equity Savings Fund | Yes Bank Limited | Short | 303.54 | 306.80 | 112.63 | 77.05% |
| DSP BlackRock Equity Savings Fund | Ashok Leyland Limited | Short | 146.63 | 145.80 | 214.27 | 38.77% |
| DSP BlackRock Equity Savings Fund | Aurobindo Pharma Limited | Short | 562.18 | 560.85 | 201.81 | 100.00% |
| DSP BlackRock Equity Savings Fund | Axis Bank Limited | Short | 506.03 | 511.30 | 2.30 | 100.00% |
| DSP BlackRock Equity Savings Fund | Bajaj Auto Limited | Short | 2,789.73 | 2,760.75 | 2.58 | 100.00% |
| DSP BlackRock Equity Savings Fund | Bank of Baroda | Short | 142.85 | 142.65 | 110.74 | 100.00% |
| DSP BlackRock Equity Savings Fund | BEML Limited | Short | 1,055.03 | 1,049.50 | 307.74 | 100.00% |
| DSP BlackRock Equity Savings Fund | Bharat Financial Inclusion Limited | Short | 1,104.23 | 1,102.70 | 415.20 | 76.04% |
| DSP BlackRock Equity Savings Fund | Bharat Forge Limited | Short | 702.41 | 703.25 | 100.00 | 100.00% |
| DSP BlackRock Equity Savings Fund | Bharti Airtel Limited | Short | 408.74 | 400.05 | 810.38 | 100.00% |
| DSP BlackRock Equity Savings Fund | Cadila Healthcare Limited | Short | 388.53 | 379.50 | 2.27 | 100.00% |
| DSP BlackRock Equity Savings Fund | Castrol India Limited | Short | 201.56 | 201.50 | 52.74 | 34.30% |
| DSP BlackRock Equity Savings Fund | CEAT Limited | Short | 1,509.83 | 1,510.55 | 28.34 | 100.00% |
| DSP BlackRock Equity Savings Fund | Century Textiles & Industries Limited | Short | 1,168.93 | 1,146.35 | 308.04 | 100.00% |
| DSP BlackRock Equity Savings Fund | CESC Limited | Short | 979.64 | 969.65 | 262.74 | 82.05% |
| DSP BlackRock Equity Savings Fund | Dewan Housing Finance Corporation Limited | Short | 522.33 | 513.25 | | |

| Scheme | Underlying | Long / Short | Futures Price when purchased | Current price of the contract | Margin maintained in Rs. Lakhs | Total % of existing assets hedged through futures |
|-----------------------------------|--|--------------|------------------------------|-------------------------------|--------------------------------|---|
| DSP BlackRock Equity Savings Fund | L&T Finance Holdings Limited | Short | 158.63 | 157.80 | 251.26 | 100.00% |
| DSP BlackRock Equity Savings Fund | LIC Housing Finance Limited | Short | 552.55 | 537.55 | 114.97 | 100.00% |
| DSP BlackRock Equity Savings Fund | Lupin Limited | Short | 753.74 | 740.00 | 65.33 | 100.00% |
| DSP BlackRock Equity Savings Fund | Mahindra & Mahindra Financial Services Limited | Short | 459.66 | 463.80 | 140.81 | 100.00% |
| DSP BlackRock Equity Savings Fund | Maruti Suzuki India Limited | Short | 8,917.70 | 8,905.20 | 282.10 | 88.45% |
| DSP BlackRock Equity Savings Fund | Motherson Sumi Systems Limited | Short | 313.08 | 312.30 | 4.99 | 100.00% |
| DSP BlackRock Equity Savings Fund | NCC Limited | Short | 118.68 | 118.00 | 329.48 | 100.00% |
| DSP BlackRock Equity Savings Fund | Oil & Natural Gas Corporation Limited | Short | 177.97 | 178.60 | 7.52 | 100.00% |
| DSP BlackRock Equity Savings Fund | PC Jeweller Limited | Short | 331.89 | 322.10 | 49.19 | 100.00% |
| DSP BlackRock Equity Savings Fund | Power Finance Corporation Limited | Short | 88.04 | 86.10 | 11.25 | 100.00% |
| DSP BlackRock Equity Savings Fund | Power Grid Corporation of India Limited | Short | 194.87 | 194.30 | 13.58 | 100.00% |
| DSP BlackRock Equity Savings Fund | Punjab National Bank | Short | 97.90 | 95.90 | 53.24 | 100.00% |
| DSP BlackRock Equity Savings Fund | Raymond Limited | Short | 954.22 | 903.30 | 73.01 | 100.00% |
| DSP BlackRock Equity Savings Fund | Reliance Capital Limited | Short | 431.89 | 425.85 | 342.63 | 100.00% |
| DSP BlackRock Equity Savings Fund | Reliance Infrastructure Limited | Short | 456.92 | 427.75 | 130.53 | 100.00% |
| DSP BlackRock Equity Savings Fund | Rural Electrification Corporation Limited | Short | 123.39 | 125.35 | 36.40 | 100.00% |
| DSP BlackRock Equity Savings Fund | Steel Authority of India Limited | Short | 72.55 | 70.65 | 87.43 | 100.00% |
| DSP BlackRock Equity Savings Fund | Sun Pharmaceutical Industries Limited | Short | 502.82 | 497.45 | 55.23 | 100.00% |
| DSP BlackRock Equity Savings Fund | Sun TV Network Limited | Short | 831.60 | 852.15 | 11.12 | 5.78% |
| DSP BlackRock Equity Savings Fund | Tata Chemicals Limited | Short | 692.82 | 681.00 | 169.38 | 100.00% |
| DSP BlackRock Equity Savings Fund | Tata Motors Limited | Short | 333.94 | 328.20 | 108.80 | 100.00% |
| DSP BlackRock Equity Savings Fund | Tata Steel Limited | Short | 576.76 | 573.45 | 64.00 | 34.06% |
| DSP BlackRock Equity Savings Fund | The Federal Bank Limited | Short | 90.40 | 89.80 | 156.60 | 100.00% |
| DSP BlackRock Equity Savings Fund | The South Indian Bank Limited | Short | 23.26 | 23.00 | 81.42 | 100.00% |
| DSP BlackRock Equity Savings Fund | Titan Company Limited | Short | 949.83 | 942.95 | 114.62 | 100.00% |
| DSP BlackRock Equity Savings Fund | Wockhardt Limited | Short | 737.97 | 730.20 | 44.05 | 100.00% |
| DSP BlackRock Equity Savings Fund | Yes Bank Limited | Short | 303.14 | 306.80 | 62.35 | 100.00% |

Hedging Positions through Interest Rate Futures as on 31 March, 2018 : Nil

For the period 01st October, 2017 to 31 March, 2018, following hedging transactions through futures have been squared off/expired :

(Amount in Rs.)

| Scheme | Total Number of contracts where futures were bought (Opening Balance) | Total Number of contracts where futures were sold | Total Number of contracts where futures were sold (Opening Balance) | Total Number of contracts where futures were sold | Gross Notional Value of contracts where futures were bought | Gross Notional Value of contracts where futures were sold | Net Profit/Loss value on all contracts combined |
|---|---|---|---|---|---|---|---|
| DSP BlackRock Arbitrage Fund | - | 5,305 | - | 5,305 | 3,30,53,28,150 | 3,31,78,80,516 | 21,25,52,367 |
| DSP BlackRock Banking & PSU Debt Fund** | - | 1,250 | - | 1,250 | 23,46,98,800 | 23,66,85,000 | 29,86,200 |
| DSP BlackRock Dynamic Asset Allocation Fund | - | 6,311 | - | 6,311 | 3,86,89,50,056 | 4,13,98,94,400 | 29,09,44,344 |
| DSP BlackRock Equity Savings Fund | - | 43,841 | 6,299 | 37,542 | 31,05,45,95,711 | 31,18,25,09,953 | 12,79,14,242 |
| DSP BlackRock Government Securities Fund** | - | 10,122 | - | 10,122 | 1,97,97,00,211 | 1,98,42,67,100 | 45,66,889 |
| DSP BlackRock Strategic Bond Fund** | - | 900 | - | 900 | 17,25,18,700 | 17,25,40,680 | 21,980 |

**Hedged transactions pertain to Interest Rate Futures

Other than Hedging Positions through Futures(including Interest Rate Futures) as on 31 March, 2018: Nil

For the period 01st October, 2017 to 31 March, 2018, following non-hedging transactions through futures have been squared off/expired :

(Amount in Rs.)

| Scheme | Total Number of contracts where futures were bought (opening balance) | Total Number of contracts where futures were bought | Total Number of contracts where futures were sold (opening balance) | Total Number of contracts where futures were sold | Gross Notional Value of contracts where futures were bought | Gross Notional Value of contracts where futures were sold | Net Profit/Loss value on all contracts combined |
|---|---|---|---|---|---|---|---|
| DSP BlackRock Government Securities Fund** | - | 3,755 | - | 3,755 | 72,29,25,229 | 72,62,35,875 | 33,10,646 |
| DSP BlackRock Short Term Fund** | - | 4,750 | - | 4,750 | 92,21,65,700 | 92,39,12,000 | 17,46,300 |
| DSP BlackRock Strategic Bond Fund** | - | 6,250 | - | 6,250 | 1,17,47,77,950 | 1,17,77,37,300 | 29,59,350 |
| DSP BlackRock India I.T.G.E.R. Fund | - | 321 | - | 321 | 20,25,61,096 | 22,34,46,479 | 2,08,85,384 |
| DSP BlackRock Equity Opportunities Fund (Erstwhile known as DSP BlackRock Opportunities Fund) | - | 1,314 | - | 1,314 | 84,51,50,304 | 91,68,30,559 | 7,16,80,255 |

**Unhedged transactions pertain to Interest Rate Futures

Hedging Positions through Put Options as on 31 March, 2018 : Nil

For the period 01st October, 2017 to 31 March, 2018, hedging transactions through options which have been squared off/expired : Nil

Other than Hedging Positions through Options as on 31 March, 2018 :

(Amount in Rs.)

| Scheme | Underlying | Call/Put | Number of Contracts | Option Price when purchased | Current Option Price | Total exposure through options as a percentage of net assets |
|---|------------|----------------------------|---------------------|-----------------------------|----------------------|--|
| DSP BlackRock 3 Year Close Ended Equity Fund (Maturity Date 4-Jan-2021) | NIFTY | PUT NIFTY 31/12/2020 10100 | 437 | 565.11 | 309.20 | 3.14% |
| DSP BlackRock Dual Advantage Fund - Series 44 - 39M | NIFTY | CALL NIFTY 27/06/2019 7900 | 300 | 1,770.00 | 2,936.60 | 11.71% |
| DSP BlackRock Dual Advantage Fund - Series 44 - 39M | NIFTY | CALL NIFTY 27/06/2019 8000 | 310 | 1,715.00 | 2,849.15 | 11.74% |
| DSP BlackRock Dual Advantage Fund - Series 45 - 36M | NIFTY | CALL NIFTY 27/06/2019 7800 | 653 | 1,755.00 | 3,024.55 | 24.12% |
| DSP BlackRock Dual Advantage Fund - Series 46 - 36M | NIFTY | CALL NIFTY 27/06/2019 8600 | 515 | 1,858.68 | 2,338.80 | 17.62% |
| DSP BlackRock A.C.E. Fund (Analyst's Conviction Equalized) - Series 1 | NIFTY | PUT NIFTY 31/12/2020 10100 | 7,835 | 562.58 | 309.20 | 3.16% |
| DSP BlackRock A.C.E. Fund (Analyst's Conviction Equalized) - Series 2 | NIFTY | PUT NIFTY 24/06/2021 10200 | 1,051 | 621.63 | 313.55 | 3.21% |

For the period 01st October, 2017 to 31 March, 2018, following non-hedging transactions through options have been squared off/expired :

(Amount in Rs.)

| Scheme | Underlying | Call/Put | Total Number of contracts entered into | Gross Notional Value of contracts entered into | Net Profit/Loss value on all contracts (treat premium paid as loss) |
|---|------------|----------|--|--|---|
| DSP BlackRock Dual Advantage Fund - Series 29 - 40M | NIFTY | Call | 2,270 | 19,16,05,025 | 8,96,36,625 |
| DSP BlackRock Dual Advantage Fund - Series 34 - 36M | NIFTY | Call | 2,377 | 14,93,63,254 | 79,82,611 |
| DSP BlackRock Dual Advantage Fund - Series 35 - 36M | NIFTY | Call | 3,830 | 25,76,28,998 | (7,22,25,748) |
| DSP BlackRock Dual Advantage Fund - Series 36 - 36M | NIFTY | Call | 2,691 | 18,38,01,111 | (3,65,02,096) |
| DSP BlackRock Equity Opportunities Fund (Erstwhile known as DSP BlackRock Opportunities Fund) | NIFTY | Put | 3,896 | 4,02,00,562 | 2,14,89,633 |

Hedging Positions through swaps as on 31 March, 2018 : Nil

Note : In case of derivative transactions, end of the day position on the date of such transaction is considered as the basis to assess the nature of transaction as hedge / non-hedge

Statutory Details: DSP BlackRock Mutual Fund was set up as a Trust and the settlors/sponsors are DSP ADIKO Holdings Pvt. Ltd. & DSP HMK Holdings Pvt. Ltd. (collectively) and BlackRock Inc. (Combined liability restricted to Rs. 1 lakh). **Trustee:** DSP BlackRock Trustee Company Pvt. Ltd. **Investment Manager:** DSP BlackRock Investment Managers Pvt. Ltd. **Risk Factors:** Mutual funds, like securities investments, are subject to market and other risks and there can be no assurance that the Scheme's objectives will be achieved. As with any investment in securities, the NAV of Units issued under the Scheme can go up or down depending on the factors and forces affecting capital markets. Past performance of the sponsor/AMC/mutual fund does not indicate the future performance of the Scheme. Investors in the Scheme are not being offered a guaranteed or assured rate of return. The names of the Schemes do not in any manner indicate the quality of the Schemes, their future prospects or returns. For investment objectives, asset allocation, exit load structure, scheme specific risk factors and other details, please refer the Statement of Additional Information, relevant Scheme Information Document (SID) and Key Information Memorandum cum Application Forms, which are available on the website, www.dspblackrock.com, and at the ISCs/Distributors.

Mutual Fund investments are subject to market risks, read all scheme related documents carefully.

DSP BLACKROCK MUTUAL FUND

DSP BlackRock Mutual Fund

MAFATLAL CENTRE, 10TH FLOOR, NARIMAN POINT, MUMBAI – 400021.
 Half Yearly Portfolio Statement of the Schemes of DSP BlackRock Mutual Fund as on March 31, 2018 (Pursuant to Regulation 59A of Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| | DSP BlackRock Equity & Bond Fund (Erstwhile known as DSP BlackRock Balanced Fund) | | DSP BlackRock Bond Fund | | DSP BlackRock Equity Fund | | DSP BlackRock Credit Risk Fund (Erstwhile known as DSP BlackRock Income Opportunities Fund) | | DSP BlackRock Government Securities Fund | | DSP BlackRock India T.I.G.E.R. Fund# | | DSP BlackRock Liquidity Fund | | DSP BlackRock Small Cap Fund (Erstwhile known as DSP BlackRock Micro Cap Fund) | | DSP BlackRock Regular Savings Fund (Erstwhile known as DSP BlackRock MIP Fund*) | | DSP BlackRock Money Manager Fund | | DSP BlackRock Equity Opportunities Fund (Erstwhile known as DSP BlackRock Opportunities Fund) | | DSP BlackRock Short Term Fund | | DSP BlackRock Midcap Fund (Erstwhile known as DSP BlackRock Small and Mid Cap Fund) | | DSP BlackRock Strategic Bond Fund | |
|--|---|----------|-------------------------|----------|---------------------------|-----------|---|----------|--|----------|--------------------------------------|----------|------------------------------|------------|--|---------|---|-------------|----------------------------------|-------------|---|-------------|-------------------------------|----------|---|----------|-----------------------------------|-------------|
| | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct | Regular | Direct |
| 1 Portfolio Turn Over Ratio ** | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| - For Purchase | 0.42 | | N/A | | 0.42 | | N/A | | N/A | | 0.30 | | N/A | | 0.13 | | N/A | | N/A | | 0.82 | | N/A | | 0.29 | | N/A | |
| - For Sale | 0.29 | | N/A | | 0.38 | | N/A | | N/A | | 0.33 | | N/A | | 0.17 | | N/A | | N/A | | 0.48 | | N/A | | 0.19 | | N/A | |
| 2 Average Maturity (in years)@/a | 3.61 | | 3.36 | | N/A | | 2.63 | | 10.80 | | N/A | | 0.19 | | N/A | | 4.03 | | 0.47 | | N/A | | 2.46 | | N/A | | 8.05 | |
| 3 Modified Duration (in years)@/a | 2.76 | | 2.64 | | N/A | | 2.03 | | 7.18 | | N/A | | 0.18 | | N/A | | 3.06 | | 0.32 | | N/A | | 2.04 | | N/A | | 5.60 | |
| 4 Total outstanding exposure to derivatives at the end of March 31, 2018 | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| - Value (In Rs. Lakh) | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| - in percentage term (%) | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 Total NPAs provided for the Half Year of March 31, 2018 (Rs. lakh) | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 Total investment in foreign securities/AJDR/GDR (Rs. lakh) | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 Total investment in illiquid shares/securities - Value (In Rs. Lakh) | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| - in percentage terms (%) | 0.00% | | | | | | 0.00% | | | | | | | | | | | | | | | | | | | | | |
| 8 Net Asset Value (NAV) (Rs. per Unit) - As on September 30, 2017 | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| G/GR | 139.464 | 144.697 | 53.8332 | 55.5107 | 35.349 | 36.406 | 27.9366 | 28.7018 | 55.3115 | 56.2200 | 90.474 | 92.745 | 2.393.3887 | 2.403.1523 | 59.792 | 61.664 | 35.6541 | 36.8013 | 2.248.2471 | 2.311.1600 | 206.434 | 213.628 | 28.9422 | 29.8827 | 52.367 | 54.144 | 2.023.9828 | 2.058.6057 |
| D/OP/DV | 24.964 | 38.522 | 11.1953 | 11.2459 | 60.149 | 75.133 | 11.6192 | 11.6830 | 11.8601 | 11.9387 | 19.304 | 33.374 | - | - | 36.306 | 37.439 | - | - | 1.058.3158 | 1.062.8670 | 29.407 | 31.063 | 11.9158 | 11.8952 | 23.582 | 22.184 | 1.203.2307 | 1.402.5737 |
| OD | - | - | - | - | - | - | 10.5281 | 10.5658 | - | - | - | - | - | - | - | - | 13.3561 | 13.8603 | - | - | - | - | - | - | - | - | - | - |
| WD | - | - | - | - | - | - | 10.7508 | 10.7505 | - | - | - | - | - | - | - | - | 10.00.80711 | 10.00.80711 | - | - | 1.004.7306 | 1.001.7306 | - | - | - | - | - | - |
| MD | - | - | - | - | - | - | 10.2541 | 10.2541 | - | - | - | - | - | - | - | - | 1.001.17831 | 1.001.18172 | - | - | 1.004.3879 | 1.004.4387 | - | - | 10.1816 | 10.1840 | 1.050.6072 | 1.050.8423 |
| UD | - | - | 10.9730 | 11.0654 | - | - | 10.5135 | 10.5340 | 10.5514 | 10.5815 | - | - | - | - | - | - | 12.3345 | 13.0490 | 1.040.1784 | 1.043.0821 | - | - | 11.2614 | 11.2955 | - | - | 1.042.4787 | 1.048.3379 |
| UR | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| UR3 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| - As on March 31, 2018 | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| G/GR | 142.433 | 148.622 | 55.1196* | 56.9485* | 36.577* | 37.823* | 28.6112* | 29.4827* | 54.8531* | 55.9784* | 94.413* | 97.105* | 2273.9890 | 2285.3203 | 62.601* | 64.679* | 36.3819* | 37.6967* | 2317.0901* | 2390.8744* | 211.519* | 220.067* | 29.5106* | 30.5834* | 54.605* | 56.696* | 2020.1235* | 2058.2645* |
| D/OP/DV | 24.274 | 38.754 | 11.3911* | 11.5372* | 46.308* | 62.117* | 11.8997* | 12.0011* | 11.7618* | 11.8873* | 18.058* | 31.335* | - | - | 38.011* | 39.270* | - | - | 1077.7107* | 1084.5610* | 27.142* | 29.602* | 12.1477* | 12.1688* | 22.995* | 24.173* | 1200.9335* | 1402.3407* |
| OD | - | - | - | - | - | - | 10.7106* | 10.7662* | - | - | - | - | - | - | - | - | 13.3566* | 13.9248* | - | - | 1.004.7259* | 1.004.7930* | - | - | - | - | - | - |
| WD | - | - | - | - | - | - | 10.7563* | 10.7568* | - | - | - | - | - | - | - | - | 1.000.9329* | 1.000.9329* | - | - | 1.006.8680* | 1.007.0627* | - | - | - | - | 1.061.7253* | 1.043.7402* |
| MD | - | - | 11.1263* | 11.2382* | - | - | 10.6526* | 10.6832* | 10.4648* | 10.5360* | - | - | - | - | - | - | 12.1725* | 12.9519* | 1.049.8008* | 1.053.5898* | - | - | 10.2165* | 10.2188* | - | - | 1.040.4884* | 1.048.3639* |
| UD | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| UR | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| UR3 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 9 Aggregate dividend declared during the half year (Rs. per Unit) - Individual/HUF | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| G/GR | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| OD | - | - | - | - | - | - | 0.050992 | 0.061681 | - | - | - | - | - | - | - | - | 0.197488 | 0.197488 | - | - | 21.574711 | 24.235642 | - | - | - | - | - | - |
| WD | - | - | - | - | - | - | 0.173568 | 0.194302 | - | - | - | - | - | - | - | - | 23.354707 | 24.215020 | - | - | 20.097231 | 22.708128 | - | - | 0.116660 | 0.144212 | - | - |
| MD | - | - | 0.072427 | 0.087900 | - | - | 0.079450 | 0.097650 | - | - | - | - | - | - | - | - | 0.298184 | 0.298184 | 15.790374 | 18.060669 | - | - | 0.066232 | 0.050211 | - | - | - | - |
| - Others | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| G/GR | 1.260000 | 0.840000 | - | - | 16.000000 | 16.000000 | - | - | - | - | 2.200000 | 3.800000 | - | - | - | - | - | - | 8.560147 | 9.824934 | 3.300000 | - | - | - | - | 2.600000 | - | |
| OD | - | - | - | - | - | - | 0.047243 | 0.057147 | - | - | - | - | - | - | - | - | - | - | 0.182969 | 0.182969 | - | - | - | - | - | - | - | - |
| WD | - | - | - | - | - | - | 0.159880 | 0.180015 | - | - | - | - | - | - | - | - | 22.100899 | 22.434717 | - | - | 19.942212 | 22.453841 | - | - | - | - | - | - |
| MD | - | - | 0.071735 | 0.081437 | - | - | 0.073608 | 0.090471 | - | - | - | - | - | - | - | - | 0.276263 | 0.276263 | 14.629464 | 16.732847 | - | - | 0.108086 | 0.133609 | - | - | 0.061363 | 0.083579 |

** NAV as on Maturity date, # The Infrastructure Growth and Economic Reforms Fund, * Computed NAV, G - Growth, D - Dividend, DD - Daily Dividend, WD - Weekly Dividend, QD - Quarterly Dividend, MD - Monthly Dividend, UD - Dividend Upto 3 years, UD3 - Dividend Beyond 3 years, UR - Redemption Upto 3 years, UR3 - Redemption Beyond 3 years, ^ The term "Flexible" in the name of the Scheme signifies that the Investment Manager of the Underlying Fund can invest either in growth or value investment characteristic securities placing an emphasis as the market outlook warrants, N.A. - Not Applicable, @ Average Maturity and Modified Duration is for Debt Schemes and for Debt portion of DSP BlackRock Regular Savings Fund and DSP BlackRock Equity & Bond Fund. *Monthly income is not assured and is subject to availability of distributable surplus
 *** Scheme launched during the half year ended March 31, 2018, Pursuant to payments of dividend, the NAV of the Schemes would fall to the extent of payout and statutory levy, if any. For complete dividend history of the Schemes, please visit www.dspblackrock.com

Mutual Fund investments are subject to market risks, read all scheme related documents carefully.

