

**Disclosure in accordance with SEBI Circular no. SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019**

**Valuation of security issued by Nayara Energy Limited, Oriental Nagpur Betul Highway Limited and KKR India Financial Services Private Limited**

**Background:**

SEBI vide its Circular no. SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019 ('Circular'), has provided guidelines for valuation of debt and money market instruments.

As per the Circular, all money market and debt securities shall be valued at the price provided by valuation agencies.

In reference to the above Circular; in case AMC decides to deviate from the valuation price for money market and debt security provided by the valuation agencies, the rationale for deviation along-with details shall be disclosed to investors by disclosing instances of deviations under a separate head on their website.

**Facts:**

Post internal evaluation and as guided by Valuation Committee of the AMC, the securities issued by Nayara Energy Limited and Oriental Nagpur Betul Highway Limited are valued at lower prices (higher yields) effective April 27, 2020 and KKR India Financial Services Private Limited effective April 28, 2020 owing to the below mentioned facts.

Owing to the recent events in the industry and the resultant impact on liquidity of bonds we have witnessed widening bid ask spreads for bonds; and we expect this trend to continue.

Considering the same, the bid - ask spreads for securities issued by the above mentioned issuer have been substantially higher than the valuations provided by the rating agencies. Hence, we have valued the bonds closer to the available bids of the respective bonds to reflect fair values in current market scenario.

Pursuant to above, we propose to value the following bonds as per the details provided in the table below along with the impact on account of the deviation in valuation (**Refer Annexure I**)

**DSP INVESTMENT MANAGERS PRIVATE LIMITED** (Formerly, DSP BlackRock Investment Managers Pvt. Ltd.)

Natraj, Office No. 302, 3rd Floor, MV Road Junction, W.E. Highway,  
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## INVESTMENT MANAGERS

### Annexure I

<b>Issuer Name</b>	Oriental Nagpur Betul Highway Limited
<b>Current Rating</b>	CARE AAA (SO) / CRISIL AAA (SO)
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE105N07159				ISIN - INE105N07167			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
27-Apr-20	93.0713	99.8602	(21,683,747)	-0.238%	92.3682	99.8472	(22,437,000)	-0.246%
28-Apr-20	93.0748	96.6802	(11,515,648)	-0.143%	92.3715	96.3369	(11,896,200)	-0.148%

Date	ISIN - INE105N07175				ISIN - INE105N07183			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
27-Apr-20	91.7099	99.4524	(20,718,930)	-0.227%	91.0731	99.4091	(18,756,000)	-0.206%
28-Apr-20	91.7131	95.6596	(10,560,834)	-0.132%	91.0761	95.3190	(9,546,525)	-0.119%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	Nayara Energy Limited
<b>Current Rating</b>	CARE AA
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE011A07099			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
27-Apr-20	93.9932	98.3241	(88,783,450)	-0.974%
28-Apr-20	94.0058	96.9159	(59,657,050)	-0.743%
29-Apr-20	94.0184	96.9227	(59,538,150)	-0.810%
30-Apr-20	94.0311	96.9822	(60,497,550)	-0.890%
04-May-20	94.0818	97.1163	(62,207,250)	-0.958%
05-May-20	94.0945	97.2284	(64,244,950)	-1.065%
06-May-20	94.1073	97.3397	(66,264,200)	-1.216%
08-May-20	94.1328	97.4043	(67,065,750)	-1.239%
12-May-20	94.1840	94.2831	(2,031,550)	-0.040%
13-May-20	94.1969	94.3206	(2,535,850)	-0.051%
14-May-20	94.2097	94.3826	(3,544,450)	-0.072%
15-May-20	94.2226	94.3705	(3,031,950)	-0.062%
18-May-20	94.2613	94.4181	(3,214,400)	-0.066%
19-May-20	94.2742	94.7990	(10,758,400)	-0.222%
20-May-20	94.2872	95.0079	(14,774,350)	-0.321%
21-May-20	94.3001	96.9674	(54,679,650)	-1.198%
22-May-20	94.3131	97.0776	(56,672,250)	-1.249%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	Nayara Energy Limited
<b>Current Rating</b>	CARE AA
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE011A07099			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
26-May-20	94.3652	97.1059	(56,184,350)	-1.245%
27-May-20	94.3782	97.0632	(55,042,500)	-1.248%
28-May-20	94.3913	97.0704	(54,921,550)	-1.258%
29-May-20	94.4043	97.0776	(54,802,650)	-1.264%
01-Jun-20	94.4437	97.1239	(54,944,100)	-1.282%
02-Jun-20	94.4568	96.7315	(46,631,350)	-1.093%
03-Jun-20	94.4700	96.7396	(46,526,800)	-1.094%
04-Jun-20	94.4831	96.7970	(47,434,950)	-1.123%
05-Jun-20	94.4963	96.7559	(46,321,800)	-1.101%
08-Jun-20	94.5360	96.7804	(46,010,200)	-1.097%
09-Jun-20	94.5492	96.7983	(46,106,550)	-1.103%
10-Jun-20	94.5625	96.8308	(46,500,150)	-1.114%
11-Jun-20	94.5757	96.8632	(46,893,750)	-1.125%
12-Jun-20	94.5890	96.9440	(48,277,500)	-1.216%
15-Jun-20	94.6290	96.9678	(47,945,400)	-1.209%
16-Jun-20	94.6423	97.0479	(49,314,800)	-1.288%
17-Jun-20	94.6557	97.0557	(49,200,000)	-1.291%

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<b>Issuer Name</b>	Nayara Energy Limited
<b>Current Rating</b>	CARE AA
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE011A07099			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
18-Jun-20	94.6691	97.2313	(52,525,100)	-1.381%
19-Jun-20	94.6825	97.3394	(54,466,450)	-1.433%
22-Jun-20	94.7227	97.3611	(54,087,200)	-1.424%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	Nayara Energy Limited
<b>Current Rating</b>	CARE AA
<b>Scheme Name</b>	DSP FMP SERIES - 243 - 36M

Date	ISIN - INE011A07099			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
27-Apr-20	93.9932	98.3241	(8,661,800)	-0.372%
28-Apr-20	94.0058	96.9159	(5,820,200)	-0.250%
29-Apr-20	94.0184	96.9227	(5,808,600)	-0.250%
30-Apr-20	94.0311	96.9822	(5,902,200)	-0.254%
04-May-20	94.0818	97.1163	(6,069,000)	-0.260%
05-May-20	94.0945	97.2284	(6,267,800)	-0.269%
06-May-20	94.1073	97.3397	(64,64,800)	-0.278%
08-May-20	94.1328	97.4043	(65,43,000)	-0.281%
12-May-20	94.1840	94.2831	(198,200)	-0.008%
13-May-20	94.1969	94.3206	(247,400)	-0.011%
14-May-20	94.2097	94.3826	(345,800)	-0.015%
15-May-20	94.2226	94.3705	(295,800)	-0.013%
18-May-20	94.2613	94.4181	(313,600)	-0.013 %
19-May-20	94.2742	94.7990	(10,49,600)	-0.045%
20-May-20	94.2872	95.0079	(1,441,400)	-0.061%
21-May-20	94.3001	96.9674	(5,334,600)	-0.227%

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<b>Current Rating</b>	CARE AA
<b>Scheme Name</b>	DSP FMP SERIES - 243 - 36M

Date	ISIN - INE011A07099			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
22-May-20	94.3131	97.0776	(5,529,000)	-0.235%
26-May-20	94.3652	97.1059	(5,481,400)	-0.233%
27-May-20	94.3782	97.0632	(5,370,000)	-0.228%
28-May-20	94.3913	97.0704	(5,358,200)	-0.228%
29-May-20	94.4043	97.0776	(5,346,600)	-0.227%
01-Jun-20	94.4437	97.1239	(5,360,400)	-0.228%
02-Jun-20	94.4568	96.7315	(4,549,400)	-0.193%
03-Jun-20	94.4700	96.7396	(4,539,200)	-0.193%
04-Jun-20	94.4831	96.7970	(4,627,800)	-0.197%
05-Jun-20	94.4963	96.7559	(4,519,200)	-0.192%
08-Jun-20	94.5360	96.7804	(4,488,800)	-0.190%
09-Jun-20	94.5492	96.7983	(4,498,200)	-0.191%
10-Jun-20	94.5625	96.8308	(4,536,600)	-0.193%
11-Jun-20	94.5757	96.8632	(4,575,000)	-0.195%
12-Jun-20	94.5890	96.9440	(4,710,000)	-0.200%
15-Jun-20	94.6290	96.9678	(4,677,600)	-0.199%

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<b>Current Rating</b>	CARE AA
<b>Scheme Name</b>	DSP FMP SERIES - 243 - 36M

Date	ISIN - INE011A07099			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
16-Jun-20	94.6423	97.0479	(4,811,200)	-0.204%
17-Jun-20	94.6557	97.0557	(4,800,000)	-0.204%
18-Jun-20	94.6691	97.2313	(5,124,400)	-0.217%
19-Jun-20	94.6825	97.3394	(5,313,800)	-0.225%
22-Jun-20	94.7227	97.3611	(5,276,800)	-0.223%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE321N07244				ISIN - INE321N07046			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
28-Apr-20	128.7628	129.8663	(2,207,000)	-0.027%	166.5965	167.9098	(2,626,600)	-0.033%
29-Apr-20	128.8041	129.9047	(2,201,200)	-0.030%	166.6508	167.9599	(2,618,200)	-0.036%
30-Apr-20	128.8453	129.9432	(2,195,800)	-0.032%	166.7051	168.0101	(2,610,000)	-0.038%
04-May-20	129.0107	130.2324	(2,443,400)	-0.038%	166.9228	168.3579	(2,870,200)	-0.044%
05-May-20	129.0521	130.2705	(2,436,800)	-0.040%	166.9773	168.4077	(2,860,800)	-0.047%
06-May-20	129.0935	130.3487	(2,510,400)	-0.046%	167.0318	168.5008	(2,938,000)	-0.054%
08-May-20	129.1765	130.5243	(2,695,600)	-0.050%	167.1410	168.7078	(3,133,600)	-0.058%
11-May-20	129.3011	130.4660	(2,329,800)	-0.046%	167.3051	168.6702	(2,730,200)	-0.053%
12-May-20	129.3427	130.6516	(2,617,800)	-0.052%	167.3598	168.8793	(3,039,000)	-0.060%
13-May-20	129.3843	130.6897	(2,610,800)	-0.052%	167.4146	168.9289	(3,028,600)	-0.061%
14-May-20	129.4260	130.7278	(2,603,600)	-0.053%	167.4694	168.9786	(3,018,400)	-0.061%
15-May-20	129.4676	130.8635	(2,791,800)	-0.057%	167.5243	169.1334	(3,218,200)	-0.066%
18-May-20	129.5928	131.1955	(3,205,400)	-0.066%	167.6891	169.5165	(3,654,800)	-0.075%
19-May-20	129.6346	131.3054	(3,341,600)	-0.069%	167.7441	169.6430	(3,797,800)	-0.078%
20-May-20	129.6764	131.3668	(3,380,800)	-0.073%	167.7991	169.7174	(3,836,600)	-0.083%
21-May-20	129.7182	131.4762	(3,516,000)	-0.077%	167.8542	169.8432	(3,978,000)	-0.087%
22-May-20	129.7601	131.6094	(3,698,600)	-0.081%	167.9093	169.9945	(4,170,400)	-0.092%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE321N07244			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
26-May-20	129.9278	131.7561	(3,656,600)	-0.081%
27-May-20	129.9698	131.8640	(3,788,400)	-0.086%
28-May-20	130.0118	132.4722	(4,920,800)	-0.113%
29-May-20	130.0539	132.3641	(4,620,400)	-0.107%

Date	ISIN - INE321N07046			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
26-May-20	168.1301	170.1852	(4,110,200)	-0.091%
27-May-20	168.1854	170.3088	(4,246,800)	-0.096%
28-May-20	168.2407	170.9652	(5,449,000)	-0.125%
29-May-20	168.2961	170.9090	(5,225,800)	-0.121%
01-Jun-20	168.4624	171.0581	(51,91,400)	-0.121%
02-Jun-20	168.5179	171.1037	(5,171,600)	-0.121%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE321N07053				ISIN - INE321N07095			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
28-Apr-20	163.1921	164.5579	(2,731,600)	-0.034%	160.6177	161.6903	(1,608,900)	-0.020%
29-Apr-20	163.2466	164.6107	(2,728,200)	-0.037%	160.6685	161.7387	(1,605,300)	-0.022%
30-Apr-20	163.3011	164.6635	(2,724,800)	-0.040%	160.7193	161.7871	(1,601,700)	-0.024%
04-May-20	163.5194	164.9375	(2,836,200)	-0.044%	160.9227	161.9811	(1,587,600)	-0.024%
05-May-20	163.5740	165.1771	(3,206,200)	-0.053%	160.9736	162.2045	(1,846,350)	-0.031%
06-May-20	163.6286	165.2297	(3,202,200)	-0.059%	161.0245	162.2526	(1,842,150)	-0.034%
08-May-20	163.7379	165.3350	(3,194,200)	-0.059%	161.1266	162.3492	(1,833,900)	-0.034%
11-May-20	163.9020	165.3322	(2,860,400)	-0.056%	161.2798	162.7357	(2,183,850)	-0.043%
12-May-20	163.9568	165.3851	(2,856,600)	-0.057%	161.3310	162.8528	(2,282,700)	-0.045%
13-May-20	164.0115	165.4997	(2,976,400)	-0.060%	161.3822	162.9005	(2,277,450)	-0.046%
14-May-20	164.0663	165.5526	(2,972,600)	-0.060%	161.4334	163.0519	(2,427,750)	-0.049%
15-May-20	164.1211	165.8274	(3,412,600)	-0.070%	161.4847	163.1684	(2,525,550)	-0.052%
18-May-20	164.2856	165.9853	(3,399,400)	-0.070%	161.6386	163.5516	(2,869,500)	-0.059%
19-May-20	164.3405	166.0992	(3,517,400)	-0.073%	161.6900	163.5985	(2,862,750)	-0.059%
20-May-20	164.3954	166.1518	(3,512,800)	-0.076%	161.7414	163.7816	(3,060,300)	-0.066%

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<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Credit Risk Fund

Date	ISIN - INE321N07053				ISIN - INE321N07095			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
21-May-20	164.4503	166.2045	(3,508,400)	-0.077%	161.7929	163.8282	(3,052,950)	-0.067%
22-May-20	164.5052	166.8088	(4,607,200)	-0.102%	161.8443	164.0453	(3,301,500)	-0.073%
26-May-20	164.7251	167.0165	(4,582,800)	-0.102%	162.0506	164.2305	(3,269,850)	-0.072%
27-May-20	164.7801	167.3752	(5,190,200)	-0.118%	162.1023	164.4445	(3,513,300)	-0.080%
28-May-20	164.8351	167.3040	(4,937,800)	-0.113%	162.1539	164.5589	(3,607,500)	-0.083%
29-May-20	164.8902	167.3801	(4,979,800)	-0.115%	162.2056	164.5372	(3,497,400)	-0.081%
01-Jun-20	165.0554	167.6208	(5,130,800)	-0.120%	162.3610	164.6481	(3,430,650)	-0.080%
02-Jun-20	165.1106	167.6724	(5,123,600)	-0.120%	162.4128	165.0598	(3,970,500)	-0.093%
03-Jun-20	165.1657	165.4912	(6,51,000)	-0.015%	162.4647	163.4288	(14,46,150)	-0.034%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Equity & Bond Fund

Date	ISIN - INE321N07244					ISIN - INE321N07137			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)		Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
28-Apr-20	128.7628	129.8663	(2,317,350)	-0.004%		150.8379	152.1454	(2,615,000)	-0.005%
29-Apr-20	128.8041	129.9047	(2,311,260)	-0.004%		150.8862	152.1904	(2,608,400)	-0.005%
30-Apr-20	128.8453	129.9432	(2,305,590)	-0.004%		150.9345	152.2354	(2,601,800)	-0.005%
04-May-20	129.0107	130.2324	(2,565,570)	-0.005%		151.1279	152.5759	(2,896,000)	-0.005%
05-May-20	129.0521	130.2705	(2,558,640)	-0.005%		151.1764	152.6206	(2,888,400)	-0.005%
06-May-20	129.0935	130.3487	(2,635,920)	-0.005%		151.2249	152.7126	(2,975,400)	-0.006%
07-May-20	129.1350	130.3868	(2,628,780)	-0.005%		151.2734	152.7572	(2,967,600)	-0.006%
08-May-20	129.1765	130.5243	(2,830,380)	-0.005%		151.3219	152.9197	(3,195,600)	-0.006%
11-May-20	129.3011	130.4660	(2,446,290)	-0.005%		151.4677	152.8487	(2,762,000)	-0.005%
12-May-20	129.3427	130.6516	(2,748,690)	-0.005%		151.5164	153.0682	(3,103,600)	-0.006%
13-May-20	129.3843	130.6897	(2,741,340)	-0.005%		151.5650	153.1128	(3,095,600)	-0.006%
14-May-20	129.4260	130.7278	(2,733,780)	-0.005%		151.6138	153.1574	(3,087,200)	-0.006%
15-May-20	129.4676	130.8635	(2,931,390)	-0.006%		151.6625	153.3176	(3,310,200)	-0.006%
18-May-20	129.5928	131.1955	(3,365,670)	-0.007%		151.8090	153.7097	(3,801,400)	-0.007%
19-May-20	129.6346	131.3054	(3,508,680)	-0.007%		151.8579	153.8395	(3,963,200)	-0.008%
20-May-20	129.6764	131.3668	(3,549,840)	-0.007%		151.9068	153.9117	(4,009,800)	-0.008%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Equity & Bond Fund

Date	ISIN - INE321N07244					ISIN - INE321N07137			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)		Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
21-May-20	129.7182	131.4762	(3,691,800)	-0.007%		151.9557	154.0409	(4,170,400)	-0.008%
22-May-20	129.7601	131.6094	(3,883,530)	-0.007%		152.0047	154.1984	(4,387,400)	-0.008%
26-May-20	129.9278	131.7561	(3,839,430)	-0.007%		152.2009	154.3701	(4,338,400)	-0.008%
27-May-20	129.9698	131.8640	(3,977,820)	-0.007%		152.2500	154.4976	(4,495,200)	-0.008%
28-May-20	130.0118	132.4722	(5,166,840)	-0.010%		152.2992	155.2187	(5,839,000)	-0.011%
29-May-20	130.0539	132.3641	(4,851,420)	-0.009%		152.3484	155.0898	(5,482,800)	-0.010%
01-Jun-20	130.1802	132.4700	(4,808,580)	-0.009%		152.4962	155.2362	(5,480,000)	-0.010%
02-Jun-20	130.2224	132.5242	(4,833,780)	-0.009%		152.5455	155.2776	(5,464,200)	-0.010%
03-Jun-20	130.2646	131.3755	(2,332,890)	-0.004%		152.5949	153.9135	(2,637,200)	-0.005%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Bond Fund

Date	ISIN - INE321N07244			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
28-Apr-20	128.7628	129.8663	(1,103,500)	-0.042%
29-Apr-20	128.8041	129.9047	(1,100,600)	-0.042%
30-Apr-20	128.8453	129.9432	(1,097,900)	-0.042%
04-May-20	129.0107	130.2324	(1,221,700)	-0.046%
05-May-20	129.0521	130.2705	(1,218,400)	-0.046%
06-May-20	129.0935	130.3487	(1,255,200)	-0.047%
08-May-20	129.1765	130.5243	(1,347,800)	-0.051%
11-May-20	129.3011	130.4660	(1,164,900)	-0.044%
12-May-20	129.3427	130.6516	(1,308,900)	-0.050%
13-May-20	129.3843	130.6897	(1,305,400)	-0.050%
14-May-20	129.4260	130.7278	(1,301,800)	-0.049%
15-May-20	129.4676	130.8635	(1,395,900)	-0.053%
18-May-20	129.5928	131.1955	(1,602,700)	-0.060%
19-May-20	129.6346	131.3054	(1,670,800)	-0.063%
20-May-20	129.6764	131.3668	(1,690,400)	-0.070%
21-May-20	129.7182	131.4762	(1,758,000)	-0.073%
22-May-20	129.7601	131.6094	(1,849,300)	-0.076%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Bond Fund

Date	ISIN - INE321N07244			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
26-May-20	129.9278	131.7561	(1,828,300)	-0.075%
27-May-20	129.9698	131.8640	(1,894,200)	-0.078%
28-May-20	130.0118	132.4722	(2,460,400)	-0.102%
29-May-20	130.0539	132.3641	(2,310,200)	-0.096%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Regular Savings Fund

Date	ISIN - INE321N07244			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
28-Apr-20	128.7628	129.8663	(2,648,400)	-0.127%
29-Apr-20	128.8041	129.9047	(2,641,440)	-0.128%
30-Apr-20	128.8453	129.9432	(2,634,960)	-0.127%
04-May-20	129.0107	130.2324	(2,932,080)	-0.144%
05-May-20	129.0521	130.2705	(2,924,160)	-0.145%
06-May-20	129.0935	130.3487	(3,012,480)	-0.157%
07-May-20	129.1350	130.3868	(3,004,320)	-0.157%
08-May-20	129.1765	130.5243	(3,234,720)	-0.169%
11-May-20	129.3011	130.4660	(2,795,760)	-0.147%
12-May-20	129.3427	130.6516	(3,141,360)	-0.164%
13-May-20	129.3843	130.6897	(3,132,960)	-0.164%
14-May-20	129.4260	130.7278	(3,124,320)	-0.164%
15-May-20	129.4676	130.8635	(3,350,160)	-0.176%
18-May-20	129.5928	131.1955	(3,846,480)	-0.204%
19-May-20	129.6346	131.3054	(4,009,920)	-0.212%
20-May-20	129.6764	131.3668	(4,056,960)	-0.213%
21-May-20	129.7182	131.4762	(4,219,200)	-0.221%

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## INVESTMENT MANAGERS

<b>Issuer Name</b>	KKR India Financial Services Private limited
<b>Current Rating</b>	CRISIL AA
<b>Scheme Name</b>	DSP Regular Savings Fund

Date	ISIN - INE321N07244			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
22-May-20	129.7601	131.6094	(4,438,320)	-0.233%
26-May-20	129.9278	131.7561	(4,387,920)	-0.230%
27-May-20	129.9698	131.8640	(4,546,080)	-0.237%
28-May-20	130.0118	132.4722	(5,904,960)	-0.307%
29-May-20	130.0539	132.3641	(5,544,480)	-0.287%
01-Jun-20	130.1802	132.4700	(5,495,520)	-0.283%
02-Jun-20	130.2224	132.5242	(5,524,320)	-0.285%
03-Jun-20	130.2646	131.3755	(2,666,160)	-0.137%

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