

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 31.03.2018	as % of total	As at 31.03.2017	as % of total	As at 31.03.2018	as % of total	As at 31.03.2017	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	10,673	71.47	12,659	69.99	10,563	70.24	12,270	68.96
AAA rated	3,032	20.30	3,417	18.89	2,937	19.53	3,231	18.16
AA or better	441	2.95	885	4.89	767	5.10	1,096	6.16
Rated below AA but above A (A or better)	396	2.65	651	3.60	381	2.53	654	3.67
Rated below A but above B	-	0.00	147	0.81	-	0.00	150	0.84
Any Other	391	2.62	330	1.82	391	2.60	391	2.20
Rating	14,933	100.00	18,088	100.00	15,039	100.00	17,792	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	3,806	25.49	3,958	21.88	4,096	27.24	4,011	22.54
More than 1 year and Upto 3 Years	3,148	21.08	6,240	34.50	3,097	20.59	6,069	34.11
More than 3 years and Upto 7 Years	4,197	28.11	4,535	25.07	4,093	27.22	4,445	24.98
More than 7 years and Upto 10 Years	3,235	21.66	3,128	17.29	3,190	21.21	3,053	17.16
More than 10 years and Upto 15 Years	503	3.37	227	1.26	520	3.46	214	1.20
More than 15 years and Upto 20 Years	7	0.05	-	-	7	0.05	-	-
Above 20 years	37	0.25	-	-	36	0.24	-	-
Maturity	14,933	100.00	18,088	100.00	15,039	100.00	17,792	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	4,126	27.63	5,863	32.41	4,042	26.88	5,697	32.02
b. State Government	6,547	43.84	6,796	37.57	6,534	43.45	6,573	36.94
c. Corporate Securities	4,260	28.53	5,429	30.01	4,463	29.68	5,522	31.04
Issuer	14,933	100.00	18,088	100.00	15,039	100.00	17,792	100.00