

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 31.03.2017	as % of total	As at 31.03.2016	as % of total	As at 31.03.2017	as % of total	As at 31.03.2016	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	12,659	69.99	12,516	61.28	12,270	68.96	12,326	62.03
AAA rated	3,417	18.89	5,645	27.64	3,231	18.16	5,212	26.23
AA or better	885	4.89	1,151	5.63	1,096	6.16	1,087	5.47
Rated below AA but above A	651	3.60	637	3.12	654	3.67	629	3.17
Rated below A but above B	147	0.81	145	0.71	150	0.84	270	1.36
Any Other	330	1.82	331	1.62	391	2.20	348	1.75
Rating	18,088	100.00	20,425	100.00	17,792	100.00	19,873	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	3,958	21.88	3,226	15.79	4,011	22.54	3,055	15.37
More than 1 year and Upto 3 Years	6,240	34.50	6,745	33.02	6,069	34.11	6,716	33.80
More than 3 years and Upto 7 Years	4,535	25.07	6,708	32.84	4,445	24.98	6,483	32.62
More than 7 years and Upto 10 Years	3,128	17.29	3,141	15.38	3,053	17.16	3,041	15.30
More than 10 years and Upto 15 Years	227	1.26	605	2.96	214	1.20	577	2.90
More than 15 years and Upto 20 Years		-	-	-		-	-	-
Above 20 years		-	-	-		-	-	-
Maturity	18,088	100.00	20,425	100.00	17,792	100.00	19,873	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	5,863	32.41	5,867	28.72	5,697	32.02	5,787	29.12
b. State Government	6,796	37.57	6,649	32.56	6,573	36.94	6,540	32.91
c. Corporate Securities	5,429	30.01	7,909	38.72	5,522	31.04	7,546	37.97
Issuer	18,088	100.00	20,425	100.00	17,792	100.00	19,873	100.00