

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 30.09.2017	as % of total	As at 30.09.2016	as % of total	As at 30.09.2017	as % of total	As at 30.09.2016	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	13,511	72.93	12,512	61.88	13,177	72.05	12,091	62.36
AAA rated	3,287	17.74	5,382	26.62	3,096	16.93	4,913	25.34
AA or better	927	5.00	1,147	5.67	1,244	6.80	1,217	6.28
Rated below AA but above A (A or better)	406	2.19	652	3.23	381	2.08	612	3.16
Rated below A but above B	-	0.00	194	0.96	-	0.00	209	1.08
Any Other	396	2.14	332	1.64	391	2.14	348	1.79
Rating	18,527	100.00	20,220	100.00	18,289	100.00	19,391	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	4,270	23.05	4,411	21.82	4,587	25.08	4,189	21.61
More than 1 year and Upto 3 Years	6,001	32.39	7,086	35.04	5,828	31.87	7,028	36.24
More than 3 years and Upto 7 Years	4,646	25.08	4,653	23.01	4,440	24.28	4,371	22.54
More than 7 years and Upto 10 Years	3,153	17.02	3,835	18.97	2,991	16.35	3,588	18.50
More than 10 years and Upto 15 Years	458	2.47	234	1.16	443	2.42	214	1.10
More than 15 years and Upto 20 Years	-	-	-	-	-	-	-	-
Above 20 years	-	-	-	-	-	-	-	-
Maturity	18,528	100.00	20,220	100.00	18,289	100.00	19,391	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	6,408	34.58	5,609	27.74	6,258	34.22	5,433	28.02
b. State Government	7,104	38.34	6,903	34.14	6,920	37.83	6,658	34.34
c. Corporate Securities	5,017	27.08	7,708	38.12	5,112	27.95	7,299	37.64
Issuer	18,529	100.00	20,220	100.00	18,290	100.00	19,391	100.00