

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 31.12.2015	as % of total	As at 31.12.2014	as % of total	As at 31.12.2015	as % of total	As at 31.12.2014	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	12,098.40	59.96	12,635.88	58.08	11,973.36	60.83	12,576.69	58.66
AAA rated	5,741.90	28.46	6,010.89	27.63	5,321.12	27.04	5,727.44	26.72
AA or better	1,494.93	7.41	1,894.94	8.71	1,334.15	6.78	1,844.43	8.60
Rated below AA but above A	327.37	1.62	1,138.22	5.23	478.26	2.43	1,122.56	5.24
Rated below A but above B	148.52	0.74	11.97	0.06	274.22	1.39	11.90	0.06
Any Other	366.61	1.82	62.24	0.29	300.61	1.53	155.14	0.72
Rating	20,177.73	100.00	21,754.14	100.00	19,681.71	100.00	21,438.16	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	1,562.77	7.75	3,166.08	14.55	1,572.16	7.99	3,199.41	14.92
More than 1 year and Upto 3 Years	5,891.30	29.20	6,036.62	27.75	5,711.05	29.02	5,867.52	27.37
More than 3 years and Upto 7 Years	9,143.15	45.31	9,069.84	41.69	8,942.55	45.44	9,000.76	41.98
More than 7 years and Upto 10 Years	2,979.00	14.76	2,151.29	9.89	2,879.01	14.63	2,087.42	9.74
More than 10 years and Upto 15 Years	601.51	2.98	1,330.30	6.12	576.93	2.93	1,283.05	5.98
More than 15 years and Upto 20 Years	-	-	-	-	-	-	-	-
Above 20 years	-	-	-	-	-	-	-	-
Maturity	20,177.73	100.00	21,754.14	100.00	19,681.71	100.00	21,438.16	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	5,574.08	27.62	6,452.42	29.66	5,520.80	28.05	6,425.58	29.97
b. State Government	6,524.32	32.33	6,183.46	28.42	6,452.55	32.78	8,861.47	41.34
c. Corporate Securities	8,079.33	40.04	9,118.26	41.92	7,708.35	39.17	6,151.11	28.69
Issuer	20,177.73	100.00	21,754.14	100.00	19,681.71	100.00	21,438.16	100.00