

## Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 30.06.2017	as % of total	As at 30.06.2016	as % of total	As at 30.06.2017	as % of total	As at 30.06.2016	as % of total
<b><u>Breakdown by Credit Rating</u></b>								
Sovereign	13,313	70.91	12,276	60.75	12,948	70.09	12,032	61.53
AAA rated	3,439	18.32	5,647	27.94	3,288	17.80	5,288	27.04
AA or better	974	5.19	1,198	5.93	1,256	6.80	1,048	5.36
Rated below AA but above A	597	3.18	640	3.17	591	3.20	629	3.22
Rated below A but above B	121	0.64	113	0.56	-	0.00	209	1.07
Any Other	331	1.76	332	1.65	391	2.12	348	1.78
<b>Rating</b>	<b>18,775</b>	<b>100.00</b>	<b>20,207</b>	<b>100.00</b>	<b>18,473</b>	<b>100.00</b>	<b>19,555</b>	<b>100.00</b>
<b><u>Breakdown by Residual Maturity</u></b>								
Upto 1 Year	4,697	25.02	3,084	15.26	4,755	25.74	2,852	14.58
More than 1 year and Upto 3 Years	6,172	32.87	7,898	39.08	6,002	32.49	7,833	40.06
More than 3 years and Upto 7 Years	4,541	24.19	5,555	27.49	4,563	24.70	5,341	27.31
More than 7 years and Upto 10 Years	3,033	16.16	3,062	15.15	2,841	15.38	2,953	15.10
More than 10 years and Upto 15 Years	332	1.77	609	3.01	312	1.69	577	2.95
More than 15 years and Upto 20 Years		-		-		-		-
Above 20 years		-		-		-		-
<b>Maturity</b>	<b>18,775</b>	<b>100.00</b>	<b>20,207</b>	<b>100.00</b>	<b>18,473</b>	<b>100.00</b>	<b>19,555</b>	<b>100.00</b>
<b><u>Breakdown by type of issuer</u></b>								
a. Central Government	6,457	34.39	5,561	27.52	6,306	34.13	5,452	27.88
b. State Government	6,856	36.51	6,715	33.23	6,642	35.95	6,580	33.65
c. Corporate Securities	5,462	29.09	7,930	39.25	5,526	29.91	7,523	38.47
<b>Issuer</b>	<b>18,775</b>	<b>100.00</b>	<b>20,207</b>	<b>100.00</b>	<b>18,473</b>	<b>100.00</b>	<b>19,555</b>	<b>100.00</b>