

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 31.12.2016	as % of total	As at 31.12.2015	as % of total	As at 31.12.2016	as % of total	As at 31.12.2015	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	12,669	63.84	12,098	59.96	12,169	64.18	11,973	60.83
AAA rated	4,986	25.13	5,742	28.46	4,530	23.89	5,321	27.04
AA or better	977	4.93	1,495	7.41	1,206	6.36	1,334	6.78
Rated below AA but above A	654	3.30	327	1.62	629	3.32	478	2.43
Rated below A but above B	227	1.14	149	0.74	209	1.10	274	1.39
Any Other	332	1.67	367	1.82	216	1.14	301	1.53
Rating	19,845	100.00	20,178	100.00	18,960	100.00	19,682	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	4,838	24.38	1,563	7.75	4,617	24.35	1,572	7.99
More than 1 year and Upto 3 Years	6,688	33.70	5,891	29.20	6,523	34.40	5,711	29.02
More than 3 years and Upto 7 Years	4,355	21.94	9,143	45.31	4,082	21.53	8,943	45.44
More than 7 years and Upto 10 Years	3,730	18.80	2,979	14.76	3,523	18.58	2,879	14.63
More than 10 years and Upto 15 Years	235	1.18	602	2.98	214	1.13	577	2.93
More than 15 years and Upto 20 Years		-	-	-		-	-	-
Above 20 years		-	-	-		-	-	-
Maturity	19,845	100.00	20,178	100.00	18,960	100.00	19,682	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	5,638	28.41	5,574	27.62	5,434	28.66	5,521	28.05
b. State Government	7,030	35.42	6,524	32.33	6,735	35.52	6,453	32.78
c. Corporate Securities	7,177	36.16	8,079	40.04	6,791	35.82	7,708	39.17
Issuer	19,845	100.00	20,178	100.00	18,960	100.00	19,682	100.00