

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 30.09.2016	as % of total	As at 30.09.2015	as % of total	As at 30.09.2016	as % of total	As at 30.09.2015	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	12,512	61.88	11,280	57.30	12,091	62.36	11,151	54.49
AAA rated	5,382	26.62	5,470	27.79	4,913	25.34	5,731	28.00
AA or better	1,147	5.67	1,900	9.65	1,217	6.28	2,208	10.79
Rated below AA but above A	652	3.23	448	2.27	612	3.16	736	3.60
Rated below A but above B	194	0.96	220	1.12	209	1.08	339	1.66
Any Other	332	1.64	367	1.87	348	1.79	301	1.47
Rating	20,220	100.00	19,685	100.00	19,391	100.00	20,466	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	4,411	21.82	1,521	7.73	4,189	21.61	1,529	7.47
More than 1 year and Upto 3 Years	7,086	35.04	5,961	30.28	7,028	36.24	6,076	29.69
More than 3 years and Upto 7 Years	4,653	23.01	9,024	45.84	4,371	22.54	9,388	45.87
More than 7 years and Upto 10 Years	3,835	18.97	2,565	13.03	3,588	18.50	2,684	13.12
More than 10 years and Upto 15 Years	234	1.16	612	3.11	214	1.10	788	3.85
More than 15 years and Upto 20 Years		-	-	-		-	-	-
Above 20 years		-	-	-		-	-	-
Maturity	20,220	100.00	19,685	100.00	19,391	100.00	20,466	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	5,609	27.74	5,033	25.57	5,433	28.02	4,984	24.35
b. State Government	6,903	34.14	6,247	31.73	6,658	34.34	6,167	30.13
c. Corporate Securities	7,708	38.12	8,405	42.70	7,299	37.64	9,315	45.51
Issuer	20,220	100.00	19,685	100.00	19,391	100.00	20,466	100.00