

Detail Regarding Debt Securities FUND :LINKED

	MARKET VALUE				BOOK VALUE			
	As at 30.06.2014	as % of total	As at 30.06.2013	as % of total	As at 30.06.2014 ¹	as % of total	As at 30.06.2013	as % of total
Breakdown by Credit Rating								
Sovereign	1,222,885.24	57.21	1,281,816.87	52.72	1,245,594.70	57.96	1,269,409.68	53.11
AAA rated	561,093.63	26.25	703,566.64	28.94	545,153.83	25.37	685,332.61	28.67
AA or better	191,616.18	8.96	252,626.04	10.40	187,331.28	8.73	245,211.02	10.26
Rated below AA but above A	154,177.10	7.21	177,081.23	7.28	153,959.26	7.16	173,100.70	7.24
Rated below A but above B	1,317.57	0.06	1,474.74	0.06	1,325.03	0.06	1,489.57	0.06
Any Other	6,595.32	0.31	14,703.64	0.60	15,513.56	0.72	15,513.56	0.66
Rating	2,137,685.04	100.00	2,431,269.16	100.00	2,148,877.66	100.00	2,390,057.14	100.00
Breakdown by Residual Maturity								
Upto 1 Year	320,487.20	14.99	333,621.65	13.72	323,937.50	15.07	330,792.37	13.84
More than 1 year and Upto 3 Years	387,428.48	18.12	456,335.09	18.77	375,713.53	17.48	450,547.95	18.85
More than 3 years and Upto 7 Years	995,190.29	46.56	1,106,979.02	45.53	1,014,028.27	47.19	1,096,045.83	45.86
More than 7 years and Upto 10 Years	307,218.82	14.37	370,022.55	15.22	306,991.98	14.29	355,666.08	14.88
More than 10 years and Upto 15 Years	127,360.24	5.96	164,310.85	6.76	128,206.38	5.97	157,004.91	6.57
More than 15 years and Upto 20 Years	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Above 20 years	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Maturity	2,137,685.03	100.00	2,431,269.16	100.00	2,148,877.66	100.00	2,390,057.14	100.00
Breakdown by type of issuer								
a. Central Government	449,067.71	21.01	474,367.96	19.51	450,484.90	20.96	469,494.13	19.64
b. State Government	594,382.80	27.80	602,987.22	24.80	606,506.56	28.22	591,777.25	24.76
c. Corporate Securities	1,094,234.52	51.19	1,353,913.98	55.69	1,091,886.20	50.82	1,328,785.76	55.60
Issuer	2,137,685.03	100.00	2,431,269.16	100.00	2,148,877.66	100.00	2,390,057.14	100.00