

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 31.12.2017	as % of total	As at 31.12.2016	as % of total	As at 31.12.2017	as % of total	As at 31.12.2016	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	15,817	77.72	12,669	63.84	15,640	76.86	12,169	64.18
AAA rated	3,205	15.75	4,986	25.13	3,071	15.09	4,530	23.89
AA or better	539	2.65	977	4.93	867	4.26	1,206	6.36
Rated below AA but above A (A or better)	370	1.82	654	3.30	381	1.87	629	3.32
Rated below A but above B	-	0.00	227	1.14	-	0.00	209	1.10
Any Other	421	2.07	332	1.67	391	1.92	216	1.14
Rating	20,352	100.00	19,845	100.00	20,350	100.00	18,960	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	6,143	30.18	4,838	24.38	6,290	30.91	4,617	24.35
More than 1 year and Upto 3 Years	6,136	30.15	6,688	33.70	6,133	30.14	6,523	34.40
More than 3 years and Upto 7 Years	4,173	20.50	4,355	21.94	4,078	20.04	4,082	21.53
More than 7 years and Upto 10 Years	3,393	16.67	3,730	18.80	3,322	16.32	3,523	18.58
More than 10 years and Upto 15 Years	500	2.46	235	1.18	520	2.56	214	1.13
More than 15 years and Upto 20 Years	7	0.03	-	-	7	0.03	-	-
Above 20 years	-	-	-	-	-	-	-	-
Maturity	20,352	100.00	19,845	100.00	20,350	100.00	18,960	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	8,540	41.96	5,638	28.41	8,425	41.40	5,434	28.66
b. State Government	7,277	35.76	7,030	35.42	7,215	35.45	6,735	35.52
c. Corporate Securities	4,535	22.28	7,177	36.16	4,710	23.14	6,791	35.82
Issuer	20,352	100.00	19,845	100.00	20,350	100.00	18,960	100.00