

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 31.03.2016	as % of total	As at 31.03.2015	as % of total	As at 31.03.2016	as % of total	As at 31.03.2015	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	12,516	61.28	11,320	56.80	12,326	62.03	11,236	58.23
AAA rated	5,645	27.64	5,577	27.98	5,212	26.23	4,975	25.78
AA or better	1,151	5.63	1,812	9.09	1,087	5.47	1,732	8.98
Rated below AA but above A	637	3.12	507	2.54	629	3.17	491	2.55
Rated below A but above B	145	0.71	543	2.73	270	1.36	653	3.38
Any Other	331	1.62	172	0.86	348	1.75	207	1.07
Rating	20,425	100.00	19,932	100.00	19,873	100.00	19,295	100.00
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	3,226	15.79	1,325	6.65	3,055	15.37	1,318	6.83
More than 1 year and Upto 3 Years	6,745	33.02	6,172	30.96	6,716	33.80	5,997	31.08
More than 3 years and Upto 7 Years	6,708	32.84	8,725	43.78	6,483	32.62	8,597	44.55
More than 7 years and Upto 10 Years	3,141	15.38	2,368	11.88	3,041	15.30	2,096	10.86
More than 10 years and Upto 15 Years	605	2.96	1,341	6.73	577	2.90	1,287	6.67
More than 15 years and Upto 20 Years	-	-	-	-	-	-	-	-
Above 20 years	-	-	-	-	-	-	-	-
Maturity	20,425	100.00	19,932	100.00	19,873	100.00	19,295	100.00
<u>Breakdown by type of issuer</u>								
a. Central Government	5,867	28.72	5,000	25.09	5,787	29.12	4,976	25.79
b. State Government	6,649	32.56	6,320	31.71	6,540	32.91	6,260	32.44
c. Corporate Securities	7,909	38.72	8,611	43.20	7,546	37.97	8,059	41.77
Issuer	20,425	100.00	19,932	100.00	19,873	100.00	19,295	100.00