

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

| | MARKET VALUE | | | | BOOK VALUE | | | |
|--|------------------|---------------|------------------|---------------|------------------|---------------|------------------|---------------|
| | As at 30.06.2016 | as % of total | As at 30.06.2015 | as % of total | As at 30.06.2016 | as % of total | As at 30.06.2015 | as % of total |
| <u>Breakdown by Credit Rating</u> | | | | | | | | |
| Sovereign | 12,276 | 60.75 | 10,952 | 56.49 | 12,032 | 61.53 | 10,930 | 58.00 |
| AAA rated | 5,647 | 27.94 | 5,595 | 28.86 | 5,288 | 27.04 | 5,115 | 27.14 |
| AA or better | 1,198 | 5.93 | 1,909 | 9.84 | 1,048 | 5.36 | 1,781 | 9.45 |
| Rated below AA but above A | 640 | 3.17 | 444 | 2.29 | 629 | 3.22 | 420 | 2.23 |
| Rated below A but above B | 113 | 0.56 | 287 | 1.48 | 209 | 1.07 | 350 | 1.86 |
| Any Other | 332 | 1.65 | 200 | 1.03 | 348 | 1.78 | 250 | 1.33 |
| Rating | 20,207 | 100.00 | 19,387 | 100.00 | 19,555 | 100.00 | 18,846 | 100.00 |
| <u>Breakdown by Residual Maturity</u> | | | | | | | | |
| Upto 1 Year | 3,084 | 15.26 | 1,071 | 5.52 | 2,852 | 14.58 | 1,082 | 5.74 |
| More than 1 year and Upto 3 Years | 7,898 | 39.08 | 6,212 | 32.04 | 7,833 | 40.06 | 6,066 | 32.19 |
| More than 3 years and Upto 7 Years | 5,555 | 27.49 | 8,984 | 46.34 | 5,341 | 27.31 | 8,863 | 47.03 |
| More than 7 years and Upto 10 Years | 3,062 | 15.15 | 1,789 | 9.23 | 2,953 | 15.10 | 1,547 | 8.21 |
| More than 10 years and Upto 15 Years | 609 | 3.01 | 1,331 | 6.86 | 577 | 2.95 | 1,288 | 6.83 |
| More than 15 years and Upto 20 Years | | - | - | - | | - | - | - |
| Above 20 years | | - | - | - | | - | - | - |
| Maturity | 20,207 | 100.00 | 19,387 | 100.00 | 19,555 | 100.00 | 18,846 | 100.00 |
| <u>Breakdown by type of issuer</u> | | | | | | | | |
| a. Central Government | 5,561 | 27.52 | 4,941 | 25.48 | 5,452 | 27.88 | 4,937 | 26.19 |
| b. State Government | 6,715 | 33.23 | 6,012 | 31.01 | 6,580 | 33.65 | 5,994 | 31.80 |
| c. Corporate Securities | 7,930 | 39.25 | 8,435 | 43.51 | 7,523 | 38.47 | 7,916 | 42.00 |
| Issuer | 20,207 | 100.00 | 19,387 | 100.00 | 19,555 | 100.00 | 18,846 | 100.00 |