

Detail Regarding Debt Securities FUND :LINKED								Rs in Crores	
	MARKET VALUE				BOOK VALUE				
	As at 30.06.2018	as % of total	As at 30.06.2017	as % of total	As at 30.06.2018	as % of total	As at 30.06.2017	as % of total	
<u>Breakdown by Credit Rating</u>									
Sovereign	9,486	70.12	13,313	70.91	9,561	68.84	12,948	70.09	
AAA rated	2,898	21.42	3,439	18.32	2,860	20.59	3,288	17.80	
AA or better	362	2.68	974	5.19	696	5.01	1,256	6.80	
Rated below AA but above A (A or better)	386	2.85	597	3.18	381	2.74	591	3.20	
Rated below A but above B	-	0.00	121	0.64	-	0.00	-	0.00	
Any Other	397	2.93	331	1.76	391	2.82	390	2.11	
Rating	13,529	100.00	18,775	100.00	13,889	100.00	18,473	100.00	
<u>Breakdown by Residual Maturity</u>									
Upto 1 Year	4,051	29.94	4,697	25.02	4,320	31.10	4,755	25.74	
More than 1 year and Upto 3 Years	2,422	17.90	6,172	32.87	2,401	17.29	6,002	32.49	
More than 3 years and Upto 7 Years	3,526	26.06	4,541	24.19	3,545	25.52	4,563	24.70	
More than 7 years and Upto 10 Years	3,004	22.20	3,033	16.15	3,059	22.02	2,842	15.38	
More than 10 years and Upto 15 Years	483	3.57	332	1.77	520	3.74	311	1.68	
More than 15 years and Upto 20 Years	7	0.05	-	-	8	0.06	-	-	
Above 20 years	36	0.27	-	-	36	0.26	-	-	
Maturity	13,529	100.00	18,775	100.00	13,889	100.00	18,473	100.00	
<u>Breakdown by type of issuer</u>									
a. Central Government	3,091	22.85	6,457	34.39	3,047	21.94	6,306	34.14	
b. State Government	6,395	47.27	6,856	36.52	6,514	46.90	6,642	35.96	
c. Corporate Securities	4,043	29.88	5,462	29.09	4,328	31.16	5,525	29.91	
Issuer	13,529	100.00	18,775	100.00	13,889	100.00	18,473	100.00	