

## Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 6/30/2019	as % of total	Previous Year as on 6/30/22018	as % of total	As on 6/30/2019	as % of total	Previous year as on 6/30/22018	as % of total
<b><u>Breakdown by Credit Rating</u></b>								
Sovereign	10,728	81.90	9,486	70.12	10,564	79.82	9,561	68.84
AAA rated	1,766	13.48	2,898	21.42	1,707	12.90	2,860	20.59
AA or better	166	1.27	362	2.68	161	1.22	696	5.01
Rated below AA but above A (A or better)	370	2.82	386	2.85	352	2.66	381	2.74
Rated below A but above B	17	0.13	-	0.00	19	0.14	-	0.00
Any Other	51	0.39	397	2.93	431	3.26	391	2.82
<b>Rating</b>	<b>13,098</b>	<b>100.00</b>	<b>13,529</b>	<b>100.00</b>	<b>13,234</b>	<b>100.00</b>	<b>13,889</b>	<b>100.00</b>
<b><u>Breakdown by Residual Maturity</u></b>								
Upto 1 Year	1,164	8.89	4,051	29.94	1,416	10.70	4,320	31.10
More than 1 year and Upto 3 Years	3,538	27.01	2,422	17.90	3,619	27.35	2,401	17.29
More than 3 years and Upto 7 Years	3,471	26.50	3,526	26.06	3,418	25.83	3,545	25.52
More than 7 years and Upto 10 Years	3,872	29.56	3,004	22.20	3,772	28.50	3,059	22.02
More than 10 years and Upto 15 Years	905	6.91	483	3.57	871	6.58	520	3.74
More than 15 years and Upto 20 Years	72	0.55	7	0.05	68	0.51	8	0.06
Above 20 years	76	0.58	36	0.27	70	0.53	36	0.26
<b>Maturity</b>	<b>13,098</b>	<b>100.00</b>	<b>13,529</b>	<b>100.00</b>	<b>13,234</b>	<b>100.00</b>	<b>13,889</b>	<b>100.00</b>
<b><u>Breakdown by type of issuer</u></b>								
a. Central Government	3,518	26.86	3,091	22.85	3,463	26.17	3,047	21.94
b. State Government	7,210	55.05	6,395	47.27	7,101	53.66	6,514	46.90
c. Corporate Securities	2,370	18.09	4,043	29.88	2,670	20.17	4,328	31.16
<b>Issuer</b>	<b>13,098</b>	<b>100.00</b>	<b>13,529</b>	<b>100.00</b>	<b>13,234</b>	<b>100.00</b>	<b>13,889</b>	<b>100.00</b>