

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 3/31/2019	as % of total	Previous Year as on 3/31/2018	as % of total	As on 3/31/2019	as % of total	Previous Year as on 3/31/2018	as % of total
Breakdown by Credit Rating								
Sovereign	9,533	76.96	10,673	71.47	9,481	74.95	10563	70.24
AAA rated	2,257	18.22	3,032	20.30	2,206	17.44	2937	19.53
AA or better	383	3.09	441	2.95	372	2.94	767	5.10
Rated below AA but above A (A or better)	146	1.18	396	2.65	141	1.11	381	2.53
Rated below A but above B	-	0.00	-	0.00	-	0.00	-	0.00
Any Other	68	0.55	391	2.62	450	3.56	391	2.60
Rating	12,387	100.00	14,933	100.00	12,650	100.00	15039	100.00
Breakdown by Residual Maturity								
Upto 1 Year	2,571	20.76	3,806	25.49	2,807	22.19	4,096	27.24
More than 1 year and Upto 3 Years	2,773	22.39	3,148	21.08	2,806	22.18	3,097	20.59
More than 3 years and Upto 7 Years	3,473	28.04	4,197	28.11	3,469	27.42	4,093	27.22
More than 7 years and Upto 10 Years	2,780	22.44	3,235	21.66	2,771	21.91	3,190	21.21
More than 10 years and Upto 15 Years	710	5.73	503	3.37	720	5.69	520	3.46
More than 15 years and Upto 20 Years	42	0.34	7	0.05	41	0.32	7	0.05
Above 20 years	38	0.31	37	0.25	36	0.28	36	0.24
Maturity	12,387	100.00	14,933	100.00	12,650	100.00	15,039	100.00
Breakdown by type of issuer								
a. Central Government	2,848	22.99	4,126	27.63	2,831	22.38	4,042	26.88
b. State Government	6,685	53.97	6,547	43.84	6,649	52.56	6,534	43.45
c. Corporate Securities	2,854	23.04	4,260	28.53	3,170	25.06	4,463	29.68
Issuer	12,387	100.00%	14,933	100.00	12,650	100.00	15,039	100.00