

## Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 30.09.2018	as % of total	As at 30.09.2017	as % of total	As at 30.09.2018	as % of total	As at 30.09.2017	as % of total
<b><u>Breakdown by Credit Rating</u></b>								
Sovereign	9,369	71.78	13511	72.93	9,466	70.38	13177.00	72.05
AAA rated	2,521	19.31	3287	17.74	2,494	18.54	3096.00	16.93
AA or better	628	4.81	927	5.00	617	4.59	1244.00	6.80
Rated below AA but above A (A or better)	383	2.94	406	2.19	381	2.83	381.00	2.08
Rated below A but above B	146	1.12	0	0.00	161	1.20	0.00	0.00
Any Other	6	0.04	396	2.14	331	2.46	391.00	2.14
<b>Rating</b>	<b>13,053</b>	<b>100.00</b>	<b>18,527</b>	<b>100.00</b>	<b>13,449</b>	<b>100.00</b>	<b>18,289</b>	<b>100.00</b>
<b><u>Breakdown by Residual Maturity</u></b>								
Upto 1 Year	4,549	34.85	4270	23.05	4,820	35.84	4587	25.08
More than 1 year and Upto 3 Years	1,659	12.71	6001	32.39	1,647	12.24	5828	31.87
More than 3 years and Upto 7 Years	4,006	30.69	4646	25.08	4,038	30.02	4440	24.28
More than 7 years and Upto 10 Years	2,317	17.75	3153	17.02	2,381	17.70	2991	16.35
More than 10 years and Upto 15 Years	480	3.68	458	2.47	521	3.87	443	2.42
More than 15 years and Upto 20 Years	7	0.05	-	-	8	0.06	-	-
Above 20 years	35	0.27	-	-	36	0.27	-	-
<b>Maturity</b>	<b>13,053</b>	<b>100.00</b>	<b>18,528</b>	<b>100.00</b>	<b>13,449</b>	<b>100.00</b>	<b>18,289</b>	<b>100.00</b>
<b><u>Breakdown by type of issuer</u></b>								
a. Central Government	3,090	23.67	6,408	34.58	3,047	22.66	6,258	34.22
b. State Government	6,279	48.10	7,104	38.34	6,419	47.73	6,920	37.83
c. Corporate Securities	3,684	28.22	5,017	27.08	3,983	29.62	5,112	27.95
<b>Issuer</b>	<b>13,053</b>	<b>100.00</b>	<b>18,529</b>	<b>100.00</b>	<b>13,449</b>	<b>100.00</b>	<b>18,290</b>	<b>100.00</b>