

Detail Regarding Debt Securities FUND : linked				Rs in Crores				
	MARKET VALUE				BOOK VALUE			
	As on 9/30/2019	as % of total	Previous Year as on 9/30/22018	as % of total	As on 9/30/2019	as % of total	Previous year as on 9/30/22018	as % of total
Breakdown by Credit Rating								
Sovereign	10,271	81.23	9,369	71.78	10,025	79.09	9,466	70.38
AAA rated	1,773	14.03	2,521	19.31	1,096	8.64	2,494	18.54
AA or better	149	1.18	628	4.81	13	0.10	617	4.59
Rated below AA but above A (A or better)	226	1.79	383	2.94	546	4.31	381	2.83
Rated below A but above B	-	0.00	146	1.12	-	0.00	161	1.20
Any Other	225	1.78	6	0.04	996	7.86	331	2.46
Rating	12,643	100.00	13,053	100.00	12,676	100.00	13,449	100.00
Breakdown by Residual Maturity								
Upto 1 Year	459	3.63	4,549	34.85	710	5.60	4,820	35.84
More than 1 year and Upto 3 Years	3,728	29.48	1,659	12.71	3,752	29.60	1,647	12.24
More than 3 years and Upto 7 Years	3,980	31.48	4,006	30.69	3,867	30.51	4,038	30.02
More than 7 years and Upto 10 Years	3,253	25.73	2,317	17.75	3,169	25.00	2,381	17.70
More than 10 years and Upto 15 Years	935	7.39	480	3.68	895	7.06	521	3.87
More than 15 years and Upto 20 Years	217	1.72	7	0.05	215	1.70	8	0.06
Above 20 years	71	0.56	35	0.27	68	0.54	36	0.27
Maturity	12,643	100.00	13,053	100.00	12,676	100.00	13,449	100.00
Breakdown by type of issuer								
a. Central Government	3,642	28.80	3,090	23.67	3,567	28.14	3,047	22.66
b. State Government	6,629	52.43	6,279	48.10	6,459	50.95	6,419	47.73
c. Corporate Securities	2,373	18.77	3,684	28.22	2,650	20.91	3,983	29.62
Issuer	12,643	100.00	13,053	100.00	12,676	100.00	13,449	100.00