

## Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As at 31.12.2018	as % of total	As at 31.12.2017	as % of total	As at 31.12.2018	as % of total	As at 31.12.2017	as % of total
<b><u>Breakdown by Credit Rating</u></b>								
Sovereign	9,762	74.54	15817	77.72	9,661	72.74	15640.00	76.86
AAA rated	2,693	20.56	3205	15.75	2,636	19.85	3071.00	15.09
AA or better	493	3.76	539	2.65	484	3.64	867.00	4.26
Rated below AA but above A (A or better)	30	0.23	370	1.82	30	0.23	381.00	1.87
Rated below A but above B	39	0.30	0	0.00	40	0.30	0.00	0.00
Any Other	80	0.61	421	2.07	431	3.24	391.00	1.92
<b>Rating</b>	<b>13,097</b>	<b>100.00</b>	<b>20,352</b>	<b>100.00</b>	<b>13,282</b>	<b>100.00</b>	<b>20,350</b>	<b>100.00</b>
<b><u>Breakdown by Residual Maturity</u></b>								
Upto 1 Year	4,891	37.34	6143	30.18	4,893	36.84	6290	30.91
More than 1 year and Upto 3 Years	1,981	15.13	6136	30.15	1,949	14.67	6133	30.14
More than 3 years and Upto 7 Years	3,497	26.70	4173	20.50	3,641	27.41	4078	20.04
More than 7 years and Upto 10 Years	2,077	15.86	3393	16.67	2,140	16.11	3322	16.32
More than 10 years and Upto 15 Years	606	4.63	500	2.46	615	4.63	520	2.56
More than 15 years and Upto 20 Years	7	0.05	7	0.03	8	0.06	7	0.03
Above 20 years	38	0.29	0	-	36	0.27	0	-
<b>Maturity</b>	<b>13,097</b>	<b>100.00</b>	<b>20,352</b>	<b>100.00</b>	<b>13,282</b>	<b>100.00</b>	<b>20,350</b>	<b>100.00</b>
<b><u>Breakdown by type of issuer</u></b>								
a. Central Government	3,241	24.75	8,540	41.96	3,147	23.69	8,425	41.40
b. State Government	6,521	49.79	7,277	35.76	6,514	49.04	7,215	35.45
c. Corporate Securities	3,335	25.46	4,535	22.28	3,621	27.26	4,710	23.14
<b>Issuer</b>	<b>13,097</b>	<b>100.00</b>	<b>20,352</b>	<b>100.00</b>	<b>13,282</b>	<b>100.00</b>	<b>20,350</b>	<b>100.00</b>