

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 12/31/2019	as % of total	Previous Year as on 12/31/2018	as % of total	As on 12/31/2019	as % of total	Previous year as on 12/31/2018	as % of total
Breakdown by Credit Rating								
Sovereign	10,639	82.04%	9,662	73.77%	10,399	79.98%	9,561	71.98%
AAA rated	1,747	13.47%	2,792	21.32%	1,665	12.81%	2,735	20.59%
AA or better	149	1.15%	493	3.77%	147	1.13%	484	3.65%
Rated below AA but above A (A or better)	31	0.24%	30	0.23%	30	0.23%	30	0.23%
Rated below A but above B	348	2.68%	39	0.30%	329	2.53%	40	0.30%
Any Other	55	0.42%	80	0.61%	431	3.32%	431	3.25%
Rating	12,969	100.00%	13,097	100.00%	13,001	100.00%	13,282	100.00%
Breakdown by Residual Maturity								
Upto 1 Year	705	5.44%	4,715	36.00%	942	7.24%	4,894	36.84%
More than 1 year and Upto 3 Years	3,394	26.17%	1,952	14.90%	3,475	26.73%	1,949	14.67%
More than 3 years and Upto 7 Years	4,075	31.42%	3,622	27.66%	3,924	30.18%	3,641	27.41%
More than 7 years and Upto 10 Years	3,323	25.63%	2,156	16.46%	3,237	24.90%	2,140	16.12%
More than 10 years and Upto 15 Years	1,169	9.01%	606	4.63%	1,128	8.67%	615	4.63%
More than 15 years and Upto 20 Years	219	1.69%	7	0.06%	215	1.65%	8	0.06%
Above 20 years	84	0.64%	38	0.29%	80	0.62%	36	0.27%
Maturity	12,969	100.00%	13,097	100.00%	13,001	100.00%	13,282	100.00%
Breakdown by type of issuer								
a. Central Government	3,564	27.48%	3,241	24.75%	3,498	26.90%	3,147	23.69%
b. State Government	7,075	54.56%	6,521	49.79%	6,901	53.08%	6,514	49.04%
c. Corporate Securities	2,330	17.96%	3,335	25.46%	2,602	20.02%	3,621	27.26%
Issuer	12,969	100.00%	13,097	100.00%	13,001	100.00%	13,282	100.00%