

Detail Regarding Debt Securities FUND : Non-Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 6/30/2019	as % of total	Previous Year as on 6/30/2018	as % of total	As on 6/30/2019	as % of total	Previous Year as on 6/30/2018	as % of total
Breakdown by Credit Rating								
Sovereign	2,120,810	88.10	1,740,268	85.50	1,984,137	86.55	1,754,370	84.69
AAA rated	212,103	8.81	213,765	10.50	202,235	8.82	212,933	10.28
AA or better	27,549	1.14	34,631	1.70	30,482	1.33	38,480	1.86
Rated below AA but above A (A or better)	24,227	1.01	21,401	1.05	25,352	1.11	22,457	1.08
Rated below A but above B	5,451	0.23	3,248	0.16	6,211	0.27	3,395	0.16
Any Other	17,124	0.71	22,166	1.09	44,025	1.92	39,854	1.92
Rating	2,407,264	100.00	2,035,479	100.00	2,292,442	100.00	2,071,489	100.00
Breakdown by Residual Maturity								
Upto 1 Year	67,370	2.80	50,638	2.49	77,452	3.38	56,489	2.73
More than 1 year and Upto 3 Years	193,113	8.02	146,255	7.19	188,716	8.23	148,219	7.16
More than 3 years and Upto 7 Years	550,251	22.86	514,798	25.29	528,413	23.05	513,007	24.77
More than 7 years and Upto 10 Years	370,856	15.41	428,344	21.04	367,152	16.02	445,219	21.49
More than 10 years and Upto 15 Years	369,773	15.36	244,047	11.99	344,163	15.01	244,805	11.82
More than 15 years and Upto 20 Years	222,571	9.25	234,962	11.54	209,345	9.13	244,393	11.80
Above 20 years	633,330	26.31	416,435	20.46	577,201	25.18	419,357	20.24
Maturity	2,407,264	100.00	2,035,479	100.00	2,292,442	100.00	2,071,489	100.00
Breakdown by type of issuer								
a. Central Government	1,204,913	50.05	950,696	46.71	1,109,699	48.41	956,962	46.20
b. State Government	917,840	38.13	793,417	38.98	876,839	38.25	801,253	38.68
c. Corporate Securities	284,511	11.82	291,366	14.31	305,904	13.34	313,274	15.12
Issuer	2,407,264	100.00	2,035,479	100.00	2,292,442	100.00	2,071,489	100.00