

Detail Regarding Debt Securities FUND : Non-Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 03/31/2020	as % of total	Previous Year as on 03/31/2019	as % of total	As on 03/31/2020	as % of total	Previous Year as on 03/31/2019	as % of total
Breakdown by Credit Rating								
Sovereign	2,284,172	85.86	1,933,224	86.52	2,108,750	85.48	1,869,546	85.07
AAA rated	257,063	9.66	220,015	9.85	238,197	9.66	215,799	9.82
AA or better	51,605	1.94	35,666	1.60	49,698	2.01	41,187	1.87
Rated below AA but above A (A or better)	16,071	0.60	28,673	1.28	15,599	0.63	29,785	1.36
Rated below A but above B	5,636	0.21	3,258	0.15	6,094	0.25	4,055	0.18
Any Other	45,665	1.72	13,688	0.61	48,521	1.97	37,172	1.69
Rating	2,660,212	100.00	2,234,524	100.00	2,466,859	100.00	2,197,544	100.00
Breakdown by Residual Maturity								
Upto 1 Year	89,927	3.38	77,704	3.48	89,711	3.64	88,321	4.02
More than 1 year and Upto 3 Years	223,701	8.41	168,566	7.54	214,070	8.68	165,332	7.52
More than 3 years and Upto 7 Years	631,756	23.75	561,621	25.13	595,045	24.12	543,281	24.72
More than 7 years and Upto 10 Years	298,009	11.20	365,837	16.37	285,763	11.58	369,289	16.80
More than 10 years and Upto 15 Years	490,915	18.45	334,478	14.97	452,285	18.33	325,112	14.79
More than 15 years and Upto 20 Years	161,104	6.06	201,826	9.03	150,368	6.10	200,022	9.10
Above 20 years	764,799	28.75	524,492	23.47	679,619	27.55	506,187	23.03
Maturity	2,660,212	100.00	2,234,524	100.00	2,466,859	100.00	2,197,544	100.00
Breakdown by type of issuer								
a. Central Government	1,331,374	50.05	1,092,262	48.88	1,197,399	48.54	1,052,782	47.91
b. State Government	963,837	36.23	861,752	38.57	922,165	37.38	837,554	38.11
c. Corporate Securities	365,001	13.72	280,510	12.55	347,295	14.08	307,208	13.98
Issuer	2,660,212	100.00	2,234,524	100.00	2,466,859	100.00	2,197,544	100.00