

Detail Regarding Debt Securities FUND : Non-Linked

Rs in Crore

	MARKET VALUE				BOOK VALUE			
	As on 06/30/2021	as % of total	Previous Year as on 06/30/2020	as % of total	As on 06/30/2021	as % of total	Previous Year as on 06/30/2020	as % of total
Breakdown by Credit Rating								
Sovereign	2,595,127	88.57	2,419,044	86.36	2,422,126	87.31	2,168,411	85.97
AAA rated	246,274	8.40	255,899	9.14	231,075	8.33	233,169	9.24
AA or better	53,036	1.81	56,654	2.02	50,895	1.83	48,839	1.94
Rated below AA but above A (A or better)	20,094	0.69	19,516	0.70	19,221	0.69	18,380	0.73
Rated below A but above B	8,085	0.28	5,611	0.20	8,375	0.30	5,923	0.23
Any Other	7,558	0.26	44,332	1.58	42,444	1.53	47,570	1.89
Rating	2,930,175	100.00	2,801,056	100.00	2,774,137	100.00	2,522,292	100.00
Breakdown by Residual Maturity								
Upto 1 Year	86,584	2.95	86,406	3.08	100,755	3.63	85,735	3.40
More than 1 year and Upto 3 Years	224,645	7.67	223,083	7.96	212,488	7.66	208,885	8.28
More than 3 years and Upto 7 Years	629,672	21.49	650,554	23.23	596,750	21.51	592,161	23.48
More than 7 years and Upto 10 Years	253,620	8.66	312,756	11.17	239,317	8.63	286,674	11.37
More than 10 years and Upto 15 Years	535,228	18.27	501,996	17.92	491,631	17.72	444,207	17.61
More than 15 years and Upto 20 Years	168,955	5.77	169,586	6.05	159,028	5.73	149,548	5.93
Above 20 years	1,031,470	35.20	856,675	30.58	974,169	35.12	755,081	29.94
Maturity	2,930,175	100.00	2,801,056	100.00	2,774,137	100.00	2,522,292	100.00
Breakdown by type of issuer								
a. Central Government	1,532,259	52.29	1,409,347	50.31	1,439,800	51.90	1,243,284	49.29
b. State Government	1,069,367	36.49	1,017,802	36.34	988,824	35.65	933,232	37.00
c. Corporate Securities	328,549	11.22	373,907	13.35	345,512	12.45	345,776	13.71
Issuer	2,930,175	100.00	2,801,056	100.00	2,774,137	100.00	2,522,292	100.00