

PERIODIC DISCLOSURES

Detail Regarding Debt Securities		FUND : Non-Linked				Rs in Crores			
	MARKET VALUE				BOOK VALUE				
	As on 9/30/2020	as % of total	Previous Year as on 9/30/2019	as % of total	As on 9/30/2020	as % of total	Previous Year as on 9/30/2019	as % of total	
Breakdown by Credit Rating									
Sovereign	2,468,148	87.45	2,157,874	87.47	2,233,437	86.20	2,023,350	86.20	
AAA rated	260,580	9.23	224,435	9.10	238,267	9.20	211,629	9.02	
AA or better	55,692	1.97	35,028	1.42	47,463	1.83	39,218	1.67	
Rated below AA but above A (A or better)	20,333	0.72	24,732	1.00	19,194	0.74	24,557	1.05	
Rated below A but above B	7,294	0.26	1,748	0.07	7,588	0.29	1,818	0.08	
Any Other	10,181	0.36	23,178	0.94	45,191	1.74	46,701	1.99	
Rating	2,822,228	100.00	2,466,995	100.00	2,591,140	100.00	2,347,273	100.00	
Breakdown by Residual Maturity									
Upto 1 Year	76,252	2.70	70,206	2.85	87,987	3.40	70,836	3.02	
More than 1 year and Upto 3 Years	195,002	6.91	211,543	8.57	187,727	7.24	204,031	8.69	
More than 3 years and Upto 7 Years	651,755	23.09	570,116	23.11	606,573	23.41	537,108	22.88	
More than 7 years and Upto 10 Years	272,115	9.64	354,595	14.37	257,317	9.93	343,767	14.65	
More than 10 years and Upto 15 Years	538,296	19.07	422,188	17.11	482,286	18.61	399,001	17.00	
More than 15 years and Upto 20 Years	186,556	6.61	184,726	7.49	165,636	6.39	180,956	7.71	
Above 20 years	902,252	31.97	653,621	26.49	803,614	31.01	611,574	26.05	
Maturity	2,822,228	100.00	2,466,995	100.00	2,591,140	100.00	2,347,273	100.00	
Breakdown by type of issuer									
a. Central Government	1,438,487	50.97	1,238,968	50.22	1,292,864	49.90	1,149,940	48.99	
b. State Government	1,030,982	36.53	922,276	37.38	941,894	36.35	876,780	37.35	
c. Corporate Securities	352,759	12.50	305,751	12.39	356,382	13.75	320,552	13.66	
Issuer	2,822,228	100.00	2,466,995	100.00	2,591,140	100.00	2,347,273	100.00	