

Detail Regarding Debt Securities FUND : Non-Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 6/30/2020	as % of total	Previous Year as on 6/30/2019	as % of total	As on 6/30/2020	as % of total	Previous Year as on 6/30/2019	as % of total
Breakdown by Credit Rating								
Sovereign	2,419,044	86.36	2,120,810	88.10	2,168,411	85.97	1,984,137	86.55
AAA rated	255,899	9.14	212,103	8.81	233,169	9.24	202,235	8.82
AA or better	56,654	2.02	27,549	1.14	48,839	1.94	30,482	1.33
Rated below AA but above A (A or better)	19,516	0.70	24,227	1.01	18,380	0.73	25,352	1.11
Rated below A but above B	5,611	0.20	5,451	0.23	5,923	0.23	6,211	0.27
Any Other	44,332	1.58	17,124	0.71	47,570	1.89	44,025	1.92
Rating	2,801,056	100.00	2,407,264	100.00	2,522,292	100.00	2,292,442	100.00
Breakdown by Residual Maturity								
Upto 1 Year	86,406	3.08	67,370	2.80	85,735	3.40	77,452	3.38
More than 1 year and Upto 3 Years	223,083	7.96	193,113	8.02	208,885	8.28	188,716	8.23
More than 3 years and Upto 7 Years	650,554	23.23	550,251	22.86	592,161	23.48	528,413	23.05
More than 7 years and Upto 10 Years	312,756	11.17	370,856	15.41	286,674	11.37	367,152	16.02
More than 10 years and Upto 15 Years	501,996	17.92	369,773	15.36	444,207	17.61	344,163	15.01
More than 15 years and Upto 20 Years	169,586	6.05	222,571	9.25	149,548	5.93	209,345	9.13
Above 20 years	856,675	30.58	633,330	26.31	755,081	29.94	577,201	25.18
Maturity	2,801,056	100.00	2,407,264	100.00	2,522,292	100.00	2,292,442	100.00
Breakdown by type of issuer								
a. Central Government	1,409,347	50.31	1,204,913	50.05	1,243,284	49.29	1,109,699	48.41
b. State Government	1,017,802	36.34	917,840	38.13	933,232	37.00	876,839	38.25
c. Corporate Securities	373,907	13.35	284,511	11.82	345,776	13.71	305,904	13.34
Issuer	2,801,056	100.00	2,407,264	100.00	2,522,292	100.00	2,292,442	100.00