

## PERIODIC DISCLOSURES

Detail Regarding Debt Securities		FUND : linked				Rs in Crores			
	MARKET VALUE				BOOK VALUE				
	As on 6/30/2020	as % of total	Previous Year as on 6/30/22019	as % of total	As on 6/30/2020	as % of total	Previous year as on 6/30/22019	as % of total	
<b>Breakdown by Credit Rating</b>									
Sovereign	10777.36	81.63%	10,728	81.90	10188.64	79.07	10,564	79.82	
AAA rated	1835.66	13.90%	1,766	13.48	1750.28	13.58	1,707	12.90	
AA or better	30.61	0.23%	166	1.27	31.35	0.24	161	1.22	
Rated below AA but above A (A or better)	147.88	1.12%	370	2.82	145.26	1.13	352	2.66	
Rated below A but above B	16.19	0.12%	17	0.13	16.46	0.13	19	0.14	
Any Other	395.47	3.00%	51	0.39	753.39	5.85	431	3.26	
<b>Rating</b>	<b>13,203</b>	<b>100.00%</b>	<b>13,098</b>	<b>100.00</b>	<b>12,885</b>	<b>100.00</b>	<b>13,234</b>	<b>100.00</b>	
<b>Breakdown by Residual Maturity</b>									
Upto 1 Year	3590.35	27.19	1,164	8.89	2531.14	19.64	1,416	10.70	
More than 1 year and Upto 3 Years	2095.46	15.87	3,538	27.01	2505.27	19.44	3,619	27.35	
More than 3 years and Upto 7 Years	3484.11	26.39	3,471	26.50	3923.20	30.45	3,418	25.83	
More than 7 years and Upto 10 Years	2630.97	19.93	3,872	29.56	2627.74	20.39	3,772	28.50	
More than 10 years and Upto 15 Years	1096.41	8.30	905	6.91	1013.32	7.86	871	6.58	
More than 15 years and Upto 20 Years	218.13	1.65	72	0.55	204.37	1.59	68	0.51	
Above 20 years	87.74	0.66	76	0.58	80.36	0.62	70	0.53	
<b>Maturity</b>	<b>13,203</b>	<b>100.00</b>	<b>13,098</b>	<b>100.00</b>	<b>12,885</b>	<b>100.00</b>	<b>13,234</b>	<b>100.00</b>	
<b>Breakdown by type of issuer</b>									
a. Central Government	3669.11	27.79	3,518	26.86	3475.86	26.98	3,463	26.17	
b. State Government	7108.24	53.84	7,210	55.05	6712.78	52.10	7,101	53.66	
c. Corporate Securities	2425.81	18.37	2,370	18.09	2696.75	20.93	2,670	20.17	
<b>Issuer</b>	<b>13,203</b>	<b>100.00</b>	<b>13,098</b>	<b>100.00</b>	<b>12,885</b>	<b>100.00</b>	<b>13,234</b>	<b>100.00</b>	