

Detail Regarding Debt Securities FUND :LINKED

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 3/31/2020	as % of total	Previous Year as on 3/31/22019	as % of total	As on 3/31/2020	as % of total	Previous year as on 3/31/22019	as % of total
<u>Breakdown by Credit Rating</u>								
Sovereign	10,476	81.29%	9,533	76.96%	10,204	79.00%	9,481	74.95%
AAA rated	1,909	14.81%	2,257	18.22%	1,765	13.67%	2,206	17.44%
AA or better	31	0.24%	383	3.09%	31	0.24%	372	2.94%
Rated below AA but above A (A or better)	147	1.17%	146	1.18%	145	1.12%	141	1.11%
Rated below A but above B	16	0.10%	-	0.00%	17	0.13%	-	0.00%
Any Other	308	2.39%	68	0.55%	754	5.83%	450	3.56%
Rating	12,887	100.00%	12,387	100.00%	12,916	100.00%	12,650	100.00%
<u>Breakdown by Residual Maturity</u>								
Upto 1 Year	1,210	9.39%	2,571	20.76%	1,477	11.44%	2,807	22.19%
More than 1 year and Upto 3 Years	2,860	22.20%	2,773	22.39%	2,967	22.97%	2,806	22.18%
More than 3 years and Upto 7 Years	4,744	36.81%	3,473	28.04%	4,550	35.23%	3,469	27.42%
More than 7 years and Upto 10 Years	2,598	20.16%	2,780	22.44%	2,523	19.53%	2,771	21.91%
More than 10 years and Upto 15 Years	1,152	8.94%	710	5.73%	1,088	8.42%	720	5.69%
More than 15 years and Upto 20 Years	239	1.86%	42	0.34%	230	1.78%	41	0.32%
Above 20 years	82	0.64%	38	0.31%	81	0.63%	36	0.28%
Maturity	12,887	100.00%	12,387	100.00%	12,916	100.00%	12,650	100.00%
<u>Breakdown by type of issuer</u>								
a. Central Government	3,618	28.07%	2,848	22.99%	3,498	27.08%	2,831	22.38%
b. State Government	6,858	53.21%	6,685	53.97%	6,706	51.92%	6,649	52.56%
c. Corporate Securities	2,412	18.72%	2,854	23.04%	2,712	21.00%	3,170	25.06%
Issuer	12,887	100.00%	12,387	100.00%	12,916	100.00%	12,650	100.00%