

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 03/31/2021	as % of total	Previous Year as on 03/31/2020	as % of total	As on 03/31/2021	as % of total	Previous Year as on 03/31/2020	as % of total
Breakdown by Credit Rating								
Sovereign	7,944	80.39	10,476	81.29	7,749	77.22	10,204	79.00
AAA rated	1,694	17.14	1,909	14.81	1,603	15.98	1,765	13.67
AA or better	112	1.13	31	0.24	113	1.12	31	0.24
Rated below AA but above A (A or better)	118	1.19	147	1.17	116	1.15	145	1.12
Rated below A but above B	15	0.15	16	0.10	15	0.15	17	0.13
Any Other	-	0.00	308	2.39	439	4.38	754	5.83
Rating	9,882	100.00	12,887	100.00	10,035	100.00	12,916	100.00
Breakdown by Residual Maturity								
Upto 1 Year	1,644	16.63	1,210	9.39	2,036	20.29	1,477	11.44
More than 1 year and Upto 3 Years	1,962	19.85	2,860	22.20	1,982	19.75	2,967	22.97
More than 3 years and Upto 7 Years	3,693	37.37	4,744	36.81	3,509	34.97	4,550	35.23
More than 7 years and Upto 10 Years	1,089	11.02	2,598	20.16	1,058	10.54	2,523	19.53
More than 10 years and Upto 15 Years	1,195	12.09	1,152	8.94	1,161	11.57	1,088	8.42
More than 15 years and Upto 20 Years	212	2.14	239	1.86	205	2.04	230	1.78
Above 20 years	88	0.90	82	0.64	84	0.84	81	0.63
Maturity	9,882	100.00	12,887	100.00	10,035	100.00	12,916	100.00
Breakdown by type of issuer								
a. Central Government	2,403	24.32	3,618	28.07	2,359	23.51	3,498	27.08
b. State Government	5,541	56.08	6,858	53.21	5,390	53.71	6,706	51.92
c. Corporate Securities	1,938	19.60	2,412	18.72	2,286	22.78	2,712	21.00
Issuer	9,882	100.00	12,887	100.00	10,035	100.00	12,916	100.00