

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 06/30/2021	as % of total	Previous Year as on 06/30/2020	as % of total	As on 06/30/2021	as % of total	Previous Year as on 06/30/2020	as % of total
Breakdown by Credit Rating								
Sovereign	6,434	87.51	10777.36	81.63	6,255	82.78	10188.64	79.07
AAA rated	774	10.53	1835.66	13.90	719	9.51	1750.28	13.58
AA or better	12	0.16	30.61	0.23	13	0.17	31.35	0.24
Rated below AA but above A (A or better)	118	1.60	147.88	1.12	116	1.53	145.26	1.13
Rated below A but above B	14	0.19	16.19	0.12	15	0.20	16.46	0.13
Any Other	-	0.00	395.47	3.00	439	5.81	753.39	5.85
Rating	7,352	100.00	13,203	100.00	7,557	100.00	12,885	100.00
Breakdown by Residual Maturity								
Upto 1 Year	455	6.19	3590.35	48.84	861	11.39	2531.14	19.64
More than 1 year and Upto 3 Years	1,107	15.06	2095.46	28.50	1,120	14.83	2505.27	19.44
More than 3 years and Upto 7 Years	3,255	44.27	3484.11	47.39	3,099	41.02	3923.20	30.45
More than 7 years and Upto 10 Years	911	12.39	2630.97	35.79	881	11.66	2627.74	20.39
More than 10 years and Upto 15 Years	1,332	18.12	1096.41	14.91	1,310	17.34	1013.32	7.86
More than 15 years and Upto 20 Years	199	2.71	218.13	2.97	195	2.58	204.37	1.59
Above 20 years	92	1.25	87.74	1.19	90	1.19	80.36	0.62
Maturity	7,352	100.00	13,203	100.00	7,557	100.00	12,885	100.00
Breakdown by type of issuer								
a. Central Government	1,734	23.59	3669.11	49.91	1,692	22.39	3475.86	26.98
b. State Government	4,700	63.93	7108.24	96.69	4,563	60.39	6712.78	52.10
c. Corporate Securities	918	12.49	2425.81	33.00	1,301	17.22	2696.75	20.93
Issuer	7,352	100.00	13,203	100.00	7,557	100.00	12,885	100.00