

Detail Regarding Debt Securities FUND : Non-Linked

Rs in Crore

	MARKET VALUE				BOOK VALUE			
	As on 12/31/2020	as % of total	Previous Year as on 12/31/2019	as % of total	As on 12/31/2020	as % of total	Previous Year as on 12/31/2019	as % of total
Breakdown by Credit Rating								
Sovereign	2,585,144	87.83	2,217,493	86.18	2,302,976	86.34	2,073,291	85.82
AAA rated	269,362	9.15	239,881	9.32	244,577	9.17	223,939	9.27
AA or better	52,624	1.79	49,882	1.94	49,401	1.85	49,040	2.03
Rated below AA but above A (A or better)	19,420	0.66	21,403	0.83	18,336	0.69	21,358	0.88
Rated below A but above B	7,197	0.24	2,143	0.08	7,347	0.28	2,191	0.09
Any Other	9,650	0.33	42,428	1.65	44,646	1.67	46,013	1.90
Rating	2,943,398	100.00	2,573,229	100.00	2,667,283	100.00	2,415,831	100.00
Breakdown by Residual Maturity								
Upto 1 Year	87,118	2.96	77,952	3.03	98,713	3.70	78,411	3.25
More than 1 year and Upto 3 Years	199,539	6.78	221,298	8.60	189,230	7.09	212,677	8.80
More than 3 years and Upto 7 Years	646,507	21.96	581,413	22.59	589,389	22.10	550,354	22.78
More than 7 years and Upto 10 Years	317,438	10.78	350,155	13.61	295,952	11.10	338,505	14.01
More than 10 years and Upto 15 Years	504,191	17.13	481,690	18.72	448,441	16.81	445,329	18.43
More than 15 years and Upto 20 Years	207,032	7.03	152,587	5.93	182,546	6.84	141,128	5.84
Above 20 years	981,572	33.35	708,133	27.52	863,013	32.36	649,427	26.88
Maturity	2,943,398	100.00	2,573,229	100.00	2,667,283	100.00	2,415,831	100.00
Breakdown by type of issuer								
a. Central Government	1,515,967	51.50	1,280,718	49.77	1,342,332	50.33	1,182,994	48.97
b. State Government	1,073,167	36.46	942,473	36.63	964,634	36.17	895,995	37.09
c. Corporate Securities	354,264	12.04	350,038	13.60	360,317	13.51	336,842	13.94
Issuer	2,943,398	100.00	2,573,229	100.00	2,667,283	100.00	2,415,831	100.00