

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	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	8,635	81.37	10,639	82.04	8,258	78.38	10,399	79.98
AAA rated	1,404	13.22	1,747	13.47	1,603	15.22	1,665	12.81
AA or better	115	1.08	149	1.15	113	1.07	147	1.13
Rated below AA but above A (A or better)	119	1.12	31	0.24	115	1.09	30	0.23
Rated below A but above B	15	0.14	348	2.68	16	0.15	329	2.53
Any Other	325	3.06	55	0.42	431	4.09	431	3.32
Rating	10,613	100.00	12,969	100.00	10,536	100.00	13,001	100.00
Breakdown by Residual Maturity								
Upto 1 Year	2,378	22.41	705	5.44	2,640	25.06	942	7.24
More than 1 year and Upto 3 Years	1,658	15.63	3,394	26.17	1,766	16.76	3,475	26.73
More than 3 years and Upto 7 Years	3,982	37.52	4,075	31.42	3,678	34.91	3,924	30.18
More than 7 years and Upto 10 Years	1,208	11.38	3,323	25.63	1,144	10.86	3,237	24.90
More than 10 years and Upto 15 Years	1,081	10.19	1,169	9.01	1,023	9.71	1,128	8.67
More than 15 years and Upto 20 Years	218	2.06	219	1.69	205	1.94	215	1.65
Above 20 years	87	0.82	84	0.65	80	0.76	80	0.62
Maturity	10,613	100.00	12,969	100.00	10,536	100.00	13,001	100.00
Breakdown by type of issuer								
a. Central Government	2,795	26.34	3,564	27.48	2,697	25.60	3,498	26.90
b. State Government	5,840	55.03	7,075	54.56	5,561	52.78	6,901	53.08
c. Corporate Securities	1,977	18.63	2,330	17.96	2,278	21.62	2,602	20.02
Issuer	10,613	100.00	12,969	100.00	10,536	100.00	13,001	100.00