

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 9/30/2020	as % of total	Previous Year as on 9/30/2019	as % of total	As on 9/30/2020	as % of total	Previous year as on 9/30/2019	as % of total
<b>Breakdown by Credit Rating</b>								
Sovereign	10,112	83.60	10,271	81.23	9,522	80.18	10,025	79.09
AAA rated	1,408	11.64	1,773	14.03	1,678	14.13	1,096	8.64
AA or better	114	0.95	149	1.18	113	0.95	13	0.10
Rated below AA but above A (A or better)	119	0.98	226	1.79	115	0.97	546	4.31
Rated below A but above B	18	0.15	-	0.00	16	0.14	-	0.00
Any Other	325	2.69	225	1.78	431	3.63	996	7.86
Rating	<b>12,097</b>	<b>100.00</b>	<b>12,643</b>	<b>100.00</b>	<b>11,875</b>	<b>100.00</b>	<b>12,676</b>	<b>100.00</b>
<b>Breakdown by Residual Maturity</b>								
Upto 1 Year	1,882	15.56	459	3.63	2,137	17.99	710	5.60
More than 1 year and Upto 3 Years	2,402	19.86	3,728	29.48	2,345	19.75	3,752	29.60
More than 3 years and Upto 7 Years	4,101	33.90	3,980	31.48	3,852	32.44	3,867	30.51
More than 7 years and Upto 10 Years	2,359	19.50	3,253	25.73	2,248	18.93	3,169	25.00
More than 10 years and Upto 15 Years	1,055	8.73	935	7.39	1,008	8.49	895	7.06
More than 15 years and Upto 20 Years	215	1.78	217	1.72	205	1.72	215	1.70
Above 20 years	82	0.68	71	0.56	80	0.68	68	0.54
Maturity	<b>12,097</b>	<b>100.00</b>	<b>12,643</b>	<b>100.00</b>	<b>11,875</b>	<b>100.00</b>	<b>12,676</b>	<b>100.00</b>
<b>Breakdown by type of issuer</b>								
a. Central Government	3,116	25.76	3,642	28.80	3,012	25.36	3,567	28.14
b. State Government	6,997	57.84	6,629	52.43	6,750	56.84	6,459	50.95
c. Corporate Securities	1,984	16.40	2,373	18.77	2,113	17.79	2,650	20.91
Issuer	<b>12,097</b>	<b>100.00</b>	<b>12,643</b>	<b>100.00</b>	<b>11,875</b>	<b>100.00</b>	<b>12,676</b>	<b>100.00</b>