

Detail Regarding Debt Securities FUND : Non-Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 12/31/2019	as % of total	Previous Year as on 12/31/2018	as % of total	As on 12/31/2019	as % of total	Previous Year as on 12/31/2018	as % of total
Breakdown by Credit Rating								
Sovereign	2,217,493	86.18	1,901,117	87.15	2,073,291	85.82	1,837,780	85.46
AAA rated	239,881	9.32	214,656	9.84	223,939	9.27	209,618	9.75
AA or better	49,882	1.94	36,798	1.69	49,040	2.03	41,149	1.91
Rated below AA but above A (A or better)	21,403	0.83	19,108	0.88	21,358	0.88	19,699	0.92
Rated below A but above B	2,143	0.08	2,279	0.10	2,191	0.09	2,860	0.13
Any Other	42,428	1.65	7,427	0.34	46,013	1.90	39,281	1.83
Rating	2,573,229	100.00	2,181,385	100.00	2,415,831	100.00	2,150,387	100.00
Breakdown by Residual Maturity								
Upto 1 Year	77,952	3.03	62,093	2.85	78,411	3.25	71,759	3.34
More than 1 year and Upto 3 Years	221,298	8.60	162,444	7.45	212,677	8.80	161,075	7.49
More than 3 years and Upto 7 Years	581,413	22.59	537,628	24.65	550,354	22.78	526,921	24.50
More than 7 years and Upto 10 Years	350,155	13.61	399,648	18.32	338,505	14.01	399,269	18.57
More than 10 years and Upto 15 Years	481,690	18.72	331,979	15.22	445,329	18.43	324,931	15.11
More than 15 years and Upto 20 Years	152,587	5.93	193,035	8.85	141,128	5.84	191,066	8.89
Above 20 years	708,133	27.52	494,558	22.67	649,427	26.88	475,366	22.11
Maturity	2,573,229	100.00	2,181,385	100.00	2,415,831	100.00	2,150,387	100.00
Breakdown by type of issuer								
a. Central Government	1,280,718	49.77	1,052,812	48.26	1,182,994	48.97	1,009,643	46.95
b. State Government	942,473	36.63	853,887	39.14	895,995	37.09	833,718	38.77
c. Corporate Securities	350,038	13.60	274,686	12.59	336,842	13.94	307,026	14.28
Issuer	2,573,229	100.00	2,181,385	100.00	2,415,831	100.00	2,150,387	100.00