

Detail Regarding Debt Securities FUND : Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 31-03-2024	as % of total	Previous Year as on 31-03-2023	as % of total	As on 31-03-2024	as % of total	Previous year as on 31-03-2023	as % of total
Breakdown by Credit Rating								
Sovereign	10,971	97.15	9,485	95.45	11,049	96.19	9664	92.89
AAA rated	294	2.60	384	3.86	293	2.55	404	3.89
AA or better	-	-	38	0.38	-	-	39	0.38
Rated below AA but above A (A or better)	29	0.25	-	-	30	0.27	-	-
Rated below A but above B	-	-	30	0.31	-	-	32	0.31
Any Other	-	-	-	-	114	0.99	264	2.53
Rating	11,293	100.00	9,937	100.00	11,486	100.00	10404	100.00
Breakdown by Residual Maturity								
Upto 1 Year	307	2.72	408	4.11	424	3.69	673	6.47
More than 1 year and Upto 3 Years	2,205	19.53	1,177	11.85	2,236	19.47	1,212	11.65
More than 3 years and Upto 7 Years	3,724	32.98	4,318	43.46	3,746	32.61	4,361	41.92
More than 7 years and Upto 10 Years	2,854	25.27	2,457	24.73	2,879	25.07	2,533	24.34
More than 10 years and Upto 15 Years	1,901	16.84	1,268	12.76	1,899	16.54	1,307	12.56
More than 15 years and Upto 20 Years	259	2.29	238	2.40	261	2.28	246	2.36
Above 20 years	41	0.37	69	0.70	41	0.35	72	0.69
Maturity	11,293	100.00	9,937	100.00	11,486	100.00	10,404	100.00
Breakdown by type of issuer								
a. Central Government	6,716	59.47	5,520	55.55	6,737	58.65	5,624	54.06
b. State Government	4,255	37.68	3,965	39.90	4,312	37.54	4,040	38.83
c. Corporate Securities	322	2.85	452	4.55	437	3.81	740	7.11
Issuer	11,293	100.00	9,937	100.00	11,486	100.00	10,404	100.00