

Detail Regarding Debt Securities FUND :Non Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 12/31/2021	as % of total	Previous Year as on 12/31/2020	as % of total	As on 12/31/2021	as % of total	Previous year as on 12/31/2020	as % of total
Breakdown by Credit Rating								
Sovereign	2,658,699	88.96	2,585,144	87.83	2,516,771	87.77	2,302,976	86.34
AAA rated	238,206	7.97	269,362	9.15	233,019	8.13	244,577	9.17
AA or better	63,974	2.14	52,624	1.79	61,596	2.15	49,401	1.85
Rated below AA but above A (A or better)	13,028	0.44	19,420	0.66	13,709	0.48	18,336	0.69
Rated below A but above B	7,730	0.26	7,197	0.24	9,050	0.32	7,347	0.28
Any Other	6,865	0.23	9,650	0.33	33,260	1.16	44,646	1.67
Rating	2,988,502	100.00	2,943,398	100.00	2,867,406	100.00	2,667,283	100.00
Breakdown by Residual Maturity								
Upto 1 Year	87,499	2.93	87,118	2.96	101,845	3.55	98,713	3.70
More than 1 year and Upto 3 Years	245,541	8.22	199,539	6.78	232,622	8.11	189,230	7.09
More than 3 years and Upto 7 Years	573,794	19.20	646,507	21.96	541,713	18.89	589,389	22.10
More than 7 years and Upto 10 Years	255,439	8.55	317,438	10.78	261,174	9.11	295,952	11.10
More than 10 years and Upto 15 Years	534,433	17.88	504,191	17.13	497,092	17.34	448,441	16.81
More than 15 years and Upto 20 Years	216,104	7.23	207,032	7.03	201,922	7.04	182,546	6.84
Above 20 years	1,075,692	35.99	981,572	33.35	1,031,038	35.96	863,013	32.36
Maturity	2,988,502	100.00	2,943,398	100.00	2,867,406	100.00	2,667,283	100.00
Breakdown by type of issuer								
a. Central Government	1,621,238	54.25	1,515,967	51.50	1,526,066	53.22	1,342,332	50.33
b. State Government	1,037,461	34.72	1,073,167	36.46	990,705	34.55	964,634	36.17
c. Corporate Securities	329,803	11.04	354,264	12.04	350,634	12.23	360,317	13.51
Issuer	2,988,502	100.00	2,943,398	100.00	2,867,406	100.00	2,667,283	100.00