

Detail Regarding Debt Securities FUND : Non Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 6/30/2022	as % of total	Previous Year as on 6/30/2021	as % of total	As on 6/30/2022	as % of total	Previous Year as on 6/30/2021	as % of total
Breakdown by Credit Rating								
Sovereign	2,574,802	88.85	2,595,127	88.57	2,599,595	87.96	2,422,126	87.31
AAA rated	231,272	7.98	246,274	8.40	236,630	8.01	231,075	8.33
AA or better	69,550	2.40	53,036	1.81	70,105	2.37	50,895	1.83
Rated below AA but above A (A or better)	9,245	0.32	20,094	0.69	10,009	0.34	19,221	0.69
Rated below A but above B	6,290	0.22	8,085	0.28	7,759	0.26	8,375	0.30
Any Other	6,755	0.23	7,558	0.26	31,361	1.06	42,444	1.53
Rating	2,897,913	100.00	2,930,175	100.00	2,955,458	100.00	2,774,137	100.00
Breakdown by Residual Maturity								
Upto 1 Year	98,760	3.41	86,584	2.95	113,664	3.85	100,755	3.63
More than 1 year and Upto 3 Years	272,610	9.41	224,645	7.67	266,427	9.01	212,488	7.66
More than 3 years and Upto 7 Years	498,702	17.21	629,672	21.49	496,868	16.81	596,750	21.51
More than 7 years and Upto 10 Years	281,519	9.71	253,620	8.66	281,042	9.51	239,317	8.63
More than 10 years and Upto 15 Years	493,200	17.02	535,228	18.27	491,677	16.64	491,631	17.72
More than 15 years and Upto 20 Years	211,690	7.30	168,955	5.77	211,849	7.17	159,028	5.73
Above 20 years	1,041,433	35.94	1,031,470	35.20	1,093,932	37.01	974,169	35.12
Maturity	2,897,913	100.00	2,930,175	100.00	2,955,458	100.00	2,774,137	100.00
Breakdown by type of issuer								
a. Central Government	1,582,020	54.59	1,532,259	52.29	1,600,003	54.14	1,439,800	51.90
b. State Government	1,001,174	34.55	1,069,367	36.49	1,007,984	34.11	988,824	35.65
c. Corporate Securities	314,719	10.86	328,549	11.22	347,472	11.76	345,512	12.45
Issuer	2,897,913	100.00	2,930,175	100.00	2,955,458	100.00	2,774,137	100.00