

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 3/31/2022	as % of total	Previous Year as on 3/31/2021	as % of total	As on 3/31/2022	as % of total	Previous year as on 3/31/2021	as % of total
Breakdown by Credit Rating								
Sovereign	7,895	90.31	7,944	80.39	7,876	86.31	7,749	77.22
AAA rated	757	8.66	1,694	17.14	719	7.88	1,603	15.98
AA or better	78	0.89	112	1.13	78	0.85	113	1.12
Rated below AA but above A (A or better)	-	0.00	118	1.19	-	0.00	116	1.15
Rated below A but above B	12	0.14	15	0.15	14	0.15	15	0.15
Any Other	-	0.00	-	-	439	4.81	439	4.38
Rating	8,742	100.00	9,882	100.00	9,125	100.00	10,035	100.00
Breakdown by Residual Maturity								
Upto 1 Year	761	8.71	1,644	16.63	1,225	13.42	2,036	20.29
More than 1 year and Upto 3 Years	917	10.49	1,962	19.85	887	9.72	1,982	19.75
More than 3 years and Upto 7 Years	3,554	40.66	3,693	37.37	3,456	37.87	3,509	34.97
More than 7 years and Upto 10 Years	1,515	17.34	1,089	11.02	1,542	16.90	1,058	10.54
More than 10 years and Upto 15 Years	1,691	19.34	1,195	12.09	1,710	18.74	1,161	11.57
More than 15 years and Upto 20 Years	213	2.44	212	2.14	215	2.36	205	2.04
Above 20 years	90	1.03	88	0.90	90	0.99	84	0.84
Maturity	8,742	100.00	9,882	100.00	9,125	100.00	10,035	100.00
Breakdown by type of issuer								
a. Central Government	3,362	38.46	2,403	24.32	3,397	37.23	2,359	23.51
b. State Government	4,533	51.85	5,541	56.08	4,479	49.09	5,390	53.71
c. Corporate Securities	847	9.69	1,938	19.60	1,249	13.69	2,286	22.78
Issuer	8,742	100.00	9,882	100.00	9,125	100.00	10,035	100.00