

Detail Regarding Debt Securities FUND : 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	7,587	89.49	8,635	81.37	7,465	85.29	8,258	78.38
AAA rated	762	8.99	1,404	13.22	719	8.21	1,603	15.22
AA or better	-	0.00	115	1.08	-	0.00	113	1.07
Rated below AA but above A (A or better)	116	1.37	119	1.12	116	1.32	115	1.09
Rated below A but above B	13	0.15	15	0.14	14	0.16	16	0.15
Any Other	-	0.00	325	3.06	439	5.02	431	4.09
Rating	8,478	100.00	10,613	100.00	8,753	100.00	10,536	100.00
Breakdown by Residual Maturity								
Upto 1 Year	526	6.21	2,378	22.41	991	11.32	2,640	25.06
More than 1 year and Upto 3 Years	922	10.87	1,658	15.63	896	10.23	1,766	16.76
More than 3 years and Upto 7 Years	3,459	40.79	3,982	37.52	3,321	37.95	3,678	34.91
More than 7 years and Upto 10 Years	1,713	20.21	1,208	11.38	1,702	19.44	1,144	10.86
More than 10 years and Upto 15 Years	1,579	18.62	1,081	10.19	1,567	17.91	1,023	9.71
More than 15 years and Upto 20 Years	187	2.21	218	2.06	186	2.12	205	1.94
Above 20 years	92	1.09	87	0.82	90	1.03	80	0.76
Maturity	8,478	100.00	10,613	100.00	8,753	100.00	10,536	100.00
Breakdown by type of issuer								
a. Central Government	3,045	35.92	2,795	26.34	3,027	34.58	2,697	25.60
b. State Government	4,542	53.57	5,840	55.03	4,438	50.70	5,561	52.78
c. Corporate Securities	891	10.51	1,977	18.63	1,288	14.72	2,278	21.62
Issuer	8,478	100.00	10,613	100.00	8,753	100.00	10,536	100.00