

PERIODIC DISCLOSURES

Detail Regarding Debt Securities FUND : Non Linked								
Rs in Crores								
	MARKET VALUE				BOOK VALUE			
	As on 31.03.2023	as % of total	Previous Year as on 31.03.2022	as % of total	As on 31.03.2023	as % of total	Previous Year as on 31.03.2022	as % of total
Breakdown by Credit Rating								
Sovereign	28,30,243	88.67	26,28,414	88.74	28,08,649	88.20	25,37,293	87.73
AAA rated	2,67,144	8.37	2,40,696	8.13	2,69,258	8.46	2,35,731	8.15
AA or better	75,768	2.37	67,617	2.28	75,501	2.37	66,820	2.31
Rated below AA but above A (A or better)	6,707	0.21	10,742	0.36	6,816	0.21	10,925	0.38
Rated below A but above B	6,786	0.21	7,922	0.27	7,651	0.24	8,165	0.28
Any Other	5,341	0.17	6,684	0.23	16,551	0.52	33,235	1.15
Rating	31,91,989	100.00	29,62,077	100.00	31,84,425	100.00	28,92,170	100.00
Breakdown by Residual Maturity								
Upto 1 Year	1,31,400	4.12	95,087	3.21	1,37,059	4.30	1,08,993	3.77
More than 1 year and Upto 3 Years	2,74,100	8.59	2,88,126	9.73	2,70,414	8.49	2,71,917	9.40
More than 3 years and Upto 7 Years	4,71,067	14.76	5,17,090	17.46	4,66,485	14.65	4,92,023	17.01
More than 7 years and Upto 10 Years	3,90,817	12.24	2,82,377	9.53	3,82,228	12.00	2,91,966	10.10
More than 10 years and Upto 15 Years	4,61,093	14.45	4,92,570	16.63	4,56,561	14.34	4,70,467	16.27
More than 15 years and Upto 20 Years	2,98,142	9.34	2,21,752	7.49	2,87,786	9.04	2,11,002	7.30
Above 20 years	11,65,370	36.51	10,65,074	35.96	11,83,893	37.18	10,45,803	36.16
Maturity	31,91,989	100.00	29,62,077	100.00	31,84,425	100.00	28,92,170	100.00
Breakdown by type of issuer								
a. Central Government	17,85,310	55.93	16,01,995	54.08	17,59,268	55.25	15,48,470	53.54
b. State Government	10,59,530	33.19	10,37,979	35.04	10,63,978	33.41	10,00,382	34.59
c. Corporate Securities	3,47,149	10.88	3,22,103	10.87	3,61,180	11.34	3,43,317	11.87
Issuer	31,91,989	100.00	29,62,077	100.00	31,84,425	100.00	28,92,170	100.00