

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 31/12/2022	as % of total	Previous Year as on 31/12/2021	as % of total	As on 31/12/2022	as % of total	Previous Year as on 31/12/2021	as % of total
Breakdown by Credit Rating								
Sovereign	8,844	91.84	7,587	89.49	9,029	89.58	7465.18	85.28
AAA rated	680	7.06	762	8.99	676	6.71	718.92	8.21
AA or better	74	0.77	-	0.00	78	0.77	0.00	0.00
Rated below AA but above A (A or better)	-	0.00	116	1.36	-	0.00	115.75	1.32
Rated below A but above B	32	0.33	13	0.15	33	0.33	14.23	0.16
Any Other	-	0.00	-	0.00	264	2.62	439.25	5.02
Rating	9,630	100	8,478	100	10,079	100	8,753	100
Breakdown by Residual Maturity								
Upto 1 Year	407	4.23	526	6.21	670	6.65	991	11.32
More than 1 year and Upto 3 Years	1,328	13.79	922	10.87	1,343	13.32	896	10.23
More than 3 years and Upto 7 Years	3,985	41.38	3,459	40.79	4,028	39.96	3,322	37.95
More than 7 years and Upto 10 Years	2,382	24.74	1,713	20.21	2,460	24.40	1,702	19.44
More than 10 years and Upto 15 Years	1,235	12.82	1,579	18.62	1,276	12.66	1,568	17.91
More than 15 years and Upto 20 Years	201	2.08	187	2.21	208	2.07	186	2.12
Above 20 years	92	0.95	92	1.09	95	0.94	90	1.03
Maturity	9,630	100	8,478	100	10,079	100	8,753	100
Breakdown by type of issuer								
a. Central Government	4,872	50.59	3,045	35.92	4,990	49.51	3,027	34.58
b. State Government	3,972	41.24	4,542	53.57	4,038	40.07	4,439	50.71
c. Corporate Securities	786	8.16	891	10.51	1,051	10.42	1,288	14.72
Issuer	9,630	100	8,478	100	10,079	100	8,753	100