

## Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 9/30/2022	as % of total	Previous Year as on 9/30/2021	as % of total	As on 9/30/2022	as % of total	Previous Year as on 9/30/2021	as % of total
<b>Breakdown by Credit Rating</b>								
Sovereign	8,418	91.62	6,796	88.28	8,633	87.75	6,601	83.67
AAA rated	684	7.44	772	10.03	676	6.87	719	9.11
AA or better	75	0.82	-	0.00	78	0.79	-	0.00
Rated below AA but above A (A or better)	-	0.00	117	1.51	-	0.00	116	1.47
Rated below A but above B	11	0.12	14	0.18	13	0.13	15	0.19
Any Other	-	0.00	-	0.00	439	4.46	439	5.57
<b>Rating</b>	<b>9,188</b>	<b>100.00</b>	<b>7,699</b>	<b>100.00</b>	<b>9,838</b>	<b>100.00</b>	<b>7,889</b>	<b>100.00</b>
<b>Breakdown by Residual Maturity</b>								
Upto 1 Year	414	4.51	598	7.76	849	8.63	1,013	12.84
More than 1 year and Upto 3 Years	1,073	11.68	953	12.38	1,085	11.03	963	12.21
More than 3 years and Upto 7 Years	3,674	39.99	3,301	42.88	3,723	37.85	3,125	39.61
More than 7 years and Upto 10 Years	2,312	25.16	996	12.94	2,398	24.37	971	12.30
More than 10 years and Upto 15 Years	1,424	15.50	1,557	20.22	1,477	15.02	1,533	19.43
More than 15 years and Upto 20 Years	205	2.23	201	2.61	215	2.19	195	2.47
Above 20 years	86	0.94	94	1.21	90	0.92	90	1.14
<b>Maturity</b>	<b>9,188</b>	<b>100.00</b>	<b>7,699</b>	<b>100.00</b>	<b>9,838</b>	<b>100.00</b>	<b>7,889</b>	<b>100.00</b>
<b>Breakdown by type of issuer</b>								
a. Central Government	4,396	47.85	2,083	27.05	4,537	46.12	2,033	25.76
b. State Government	4,022	43.77	4,714	61.23	4,095	41.63	4,568	57.90
c. Corporate Securities	770	8.38	902	11.72	1,205	12.25	1,289	16.33
<b>Issuer</b>	<b>9,188</b>	<b>100.00</b>	<b>7,699</b>	<b>100.00</b>	<b>9,838</b>	<b>100.00</b>	<b>7,889</b>	<b>100.00</b>