

Detail Regarding Debt Securities FUND : linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 9/30/2021	as % of total	Previous Year as on 9/30/2020	as % of total	As on 9/30/2021	as % of total	Previous year as on 9/30/2020	as % of total
<b><u>Breakdown by Credit Rating</u></b>								
Sovereign	6,796	88.28	10,112	83.60	6,601	83.67	9,522	80.18
AAA rated	772	10.03	1,408	11.64	719	9.11	1,678	14.13
AA or better	-	0.00	114	0.95	-	0.00	113	0.95
Rated below AA but above A (A or better)	117	1.51	119	0.98	116	1.47	115	0.97
Rated below A but above B	14	0.18	18	0.15	15	0.19	16	0.14
Any Other	-	0.00	325	2.69	439	5.57	431	3.63
<b>Rating</b>	<b>7,699</b>	<b>100.00</b>	<b>12,097</b>	<b>100.00</b>	<b>7,889</b>	<b>100.00</b>	<b>11,875</b>	<b>100.00</b>
<b><u>Breakdown by Residual Maturity</u></b>								
Upto 1 Year	598	7.76	1,882	15.56	1,013	12.84	2,137	17.99
More than 1 year and Upto 3 Years	953	12.38	2,402	19.86	963	12.21	2,345	19.75
More than 3 years and Upto 7 Years	3,301	42.88	4,101	33.90	3,125	39.61	3,852	32.44
More than 7 years and Upto 10 Years	996	12.94	2,359	19.50	971	12.30	2,248	18.93
More than 10 years and Upto 15 Years	1,557	20.22	1,055	8.73	1,533	19.43	1,008	8.49
More than 15 years and Upto 20 Years	201	2.61	215	1.78	195	2.47	205	1.72
Above 20 years	94	1.21	82	0.68	90	1.14	80	0.68
<b>Maturity</b>	<b>7,699</b>	<b>100.00</b>	<b>12,097</b>	<b>100.00</b>	<b>7,889</b>	<b>100.00</b>	<b>11,875</b>	<b>100.00</b>
<b><u>Breakdown by type of issuer</u></b>								
a. Central Government	2,083	27.05	3,116	25.76	2,033	25.76	3,012	25.36
b. State Government	4,714	61.23	6,997	57.84	4,568	57.90	6,750	56.84
c. Corporate Securities	902	11.72	1,984	16.40	1,289	16.33	2,113	17.79
<b>Issuer</b>	<b>7,699</b>	<b>100.00</b>	<b>12,097</b>	<b>100.00</b>	<b>7,889</b>	<b>100.00</b>	<b>11,875</b>	<b>100.00</b>