

Detail Regarding Debt Securities FUND : Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 6/30/2022	as % of total	Previous Year as on 6/30/2021	as % of total	As on 6/30/2022	as % of total	Previous Year as on 6/30/2021	as % of total
Breakdown by Credit Rating								
Sovereign	7,751	90.42	6,434	87.51	8,006	86.51	6,255	82.78
AAA rated	733	8.56	774	10.53	719	7.77	719	9.51
AA or better	76	0.89	12	0.16	78	0.84	13	0.17
Rated below AA but above A (A or better)	-	0.00	118	1.60	-	0.00	116	1.53
Rated below A but above B	12	0.14	14	0.19	13	0.14	15	0.20
Any Other	-	-	-	-	439	4.74	439	5.81
Rating	8,572	100.00	7,352	100.00	9,255	100.00	7,557	100.00
Breakdown by Residual Maturity								
Upto 1 Year	578	6.75	455	6.19	1,023	11.05	861	11.39
More than 1 year and Upto 3 Years	906	10.57	1,107	15.06	907	9.80	1,120	14.83
More than 3 years and Upto 7 Years	3,476	40.55	3,255	44.27	3,525	38.09	3,099	41.02
More than 7 years and Upto 10 Years	1,683	19.63	911	12.39	1,767	19.10	881	11.66
More than 10 years and Upto 15 Years	1,641	19.15	1,332	18.12	1,726	18.65	1,310	17.34
More than 15 years and Upto 20 Years	202	2.36	199	2.71	215	2.32	195	2.58
Above 20 years	86	1.00	92	1.25	90	0.98	90	1.19
Maturity	8,572	100.00	7,352	100.00	9,255	100.00	7,557	100.00
Breakdown by type of issuer								
a. Central Government	3,596	41.95	1,734	23.59	3,747	40.48	1,692	22.39
b. State Government	4,155	48.47	4,700	63.93	4,260	46.03	4,563	60.39
c. Corporate Securities	821	9.58	918	12.49	1,249	13.49	1,301	17.22
Issuer	8,572	100.00	7,352	100.00	9,255	100.00	7,557	100.00