

Detail Regarding Debt Securities FUND : 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	9,485	95.45	7,895	90.31	9,664	92.89	7,876	86.31
AAA rated	384	3.86	757	8.66	404	3.89	719	7.88
AA or better	38	0.38	78	0.89	39	0.38	78	0.85
Rated below AA but above A (A or better)	-	-	-	-	-	-	-	-
Rated below A but above B	30	0.31	12	0.14	32	0.31	14	0.15
Any Other	-	-	-	-	264	2.53	439	4.81
Rating	9,937	100.00	8,742	100.00	10,404	100.00	9,125	100.00
Breakdown by Residual Maturity								
Upto 1 Year	408	4.11	761	8.71	673	6.47	1,225	13.42
More than 1 year and Upto 3 Years	1,177	11.85	917	10.49	1,212	11.65	887	9.72
More than 3 years and Upto 7 Years	4,318	43.46	3,554	40.66	4,361	41.92	3,456	37.87
More than 7 years and Upto 10 Years	2,457	24.73	1,515	17.34	2,533	24.34	1,542	16.90
More than 10 years and Upto 15 Years	1,268	12.76	1,691	19.34	1,307	12.56	1,710	18.74
More than 15 years and Upto 20 Years	238	2.40	213	2.44	246	2.36	215	2.36
Above 20 years	69	0.70	90	1.03	72	0.69	90	0.99
Maturity	9,937	100.00	8,742	100.00	10,404	100.00	9,125	100.00
Breakdown by type of issuer								
a. Central Government	5,520	55.55	3,362	38.46	5,624	54.06	3,397	37.23
b. State Government	3,965	39.90	4,533	51.85	4,040	38.83	4,479	49.09
c. Corporate Securities	452	4.55	847	9.69	740	7.11	1,249	13.69
Issuer	9,937	100.00	8,742	100.00	10,404	100.00	9,125	100.00