

Detail Regarding Debt Securities FUND : Linked

Rs in Crores

	MARKET VALUE				BOOK VALUE			
	As on 31-12-2023	as % of total	Previous Year as on 31-12-2022	as % of total	As on 31-12-2023	as % of total	Previous year as on 31-12-2022	as % of total
Breakdown by Credit Rating								
Sovereign	10,953	96.67	8,844	91.84	11,109	95.51	9029	89.58
AAA rated	310	2.74	680	7.06	337	2.90	676	6.71
AA or better	37	0.33	74	0.77	39	0.34	78	0.77
Rated below AA but above A (A or better)	-	-	-	-	-	-	-	-
Rated below A but above B	29	0.26	32	0.33	31	0.27	33	0.33
Any Other	-	-	-	-	114	0.98	264	2.62
Rating	11,329	100.00	9,630	100.00	11,631	100.00	10079	100.00
Breakdown by Residual Maturity								
Upto 1 Year	387	3.42	407	4.23	509	4.37	670	6.65
More than 1 year and Upto 3 Years	2,208	19.49	1,328	13.79	2,263	19.46	1,343	13.32
More than 3 years and Upto 7 Years	3,851	33.99	3,985	41.38	3,884	33.39	4,028	39.96
More than 7 years and Upto 10 Years	2,626	23.18	2,382	24.74	2,677	23.02	2,460	24.40
More than 10 years and Upto 15 Years	1,940	17.12	1,235	12.82	1,971	16.94	1,276	12.66
More than 15 years and Upto 20 Years	277	2.45	201	2.08	286	2.46	208	2.07
Above 20 years	40	0.35	92	0.95	41	0.35	95	0.94
Maturity	11,329	100.00	9,630	100.00	11,631	100.00	10,079	100.00
Breakdown by type of issuer								
a. Central Government	6,846	60.43	4,872	50.59	6,920	59.49	4,990	49.51
b. State Government	4,106	36.24	3,972	41.24	4,189	36.02	4,038	40.07
c. Corporate Securities	377	3.33	786	8.16	522	4.49	1,051	10.42
Issuer	11,329	100.00	9,630	100.00	11,631	100.00	10,079	100.00