

PERIODIC DISCLOSURES
FORM NL-29 - DETAIL REGARDING DEBT SECURITIES AS AT 30TH JUNE 2021
(Rs in Lakhs)

S. No.	Market Value				Book Value			
	As at 30th June 2021	as % of total for this class	As at 30th June 2020	as % of total for this class	As at 30th June 2021	as % of total for this class	As at 30th June 2020	as % of total for this class
Break Down By Credit Rating								
AAA rated	4,62,785	55.31	4,45,341	56.37	4,44,386	54.73	4,15,727	56.00
AA or better	30,310	3.62	35,089	4.44	29,812	3.67	33,967	4.58
Rated below AA but above A	1,064	0.13	1,071	0.14	1,000	0.12	1,000	0.13
Any other (Sovereign)	3,42,514	40.94	3,08,491	39.05	3,36,761	41.48	2,91,730	39.29
	8,36,673	100.00	7,89,991	100.00	8,11,958	100.00	7,42,425	100.00
Breakdown By Residual Maturity								
Up to 1 year	61,149	7.31	70,991	8.99	60,577	7.46	70,023	9.43
more than 1 year and upto 3years	2,09,666	25.06	1,20,508	15.25	2,03,503	25.06	1,14,568	15.43
More than 3years and up to 7years	4,03,546	48.23	2,20,733	27.94	3,97,230	48.92	2,05,944	27.74
More than 7 years and up to 10 years	1,61,968	19.36	3,19,731	40.47	1,50,310	18.51	2,96,660	39.96
above 10 years	345	0.04	58,029	7.35	338	0.04	55,230	7.44
	8,36,673	100.00	7,89,991	100.00	8,11,958	100.00	7,42,425	100.00
Breakdown By Type Of The Issuer								
a. Central Government	2,29,361	27.41	2,02,050	25.58	2,25,946	27.83	1,89,845	25.57
b. State Government	93,214	11.14	93,395	11.82	90,566	11.15	87,606	11.80
c. Corporate Securities	5,14,099	61.45	4,94,545	62.60	4,95,447	61.02	4,64,973	62.63
	8,36,673	100.00	7,89,991	100.00	8,11,958	100.00	7,42,425	100.00

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
3. 'Any other (Sovereign)' under 'Break down by credit rating' includes Mutual Funds, Fixed Deposits, AIFs and Debt ETFs.
4. Previous period's figures have been regrouped wherever necessary to make them comparable with those of current year.