

₹ in Lakhs

Detail Regarding debt securities								
Particulars	Market Value				Book Value			
	As at 31 Dec 2022	as % of total for this class	As at 31 Dec 2021	as % of total for this class	As at 31 Dec 2022	as % of total for this class	As at 31 Dec 2021	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	2,78,351	24.56%	3,11,919	41.00%	2,78,673	24.32%	3,08,773	41.08%
AA or better	17,119	1.51%	16,687	2.19%	17,186	1.50%	16,489	2.19%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other - Sovereign	8,37,929	73.93%	4,32,099	56.80%	8,49,829	74.18%	4,26,286	56.72%
<b>Total (A)</b>	<b>11,33,399</b>	<b>100.00%</b>	<b>7,60,705</b>	<b>100.00%</b>	<b>11,45,688</b>	<b>100.00%</b>	<b>7,51,548</b>	<b>100.00%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	1,56,766	13.83%	2,07,762	27.31%	1,57,595	13.76%	2,07,438	27.60%
more than 1 year and upto 3years	75,606	6.67%	1,09,570	14.40%	76,694	6.69%	1,08,893	14.49%
More than 3years and up to 7years	4,70,540	41.52%	1,67,314	21.99%	4,79,374	41.84%	1,64,452	21.88%
More than 7 years and up to 10 years	1,12,011	9.88%	1,81,446	23.85%	1,14,777	10.02%	1,79,892	23.94%
above 10 years	3,18,477	28.10%	94,613	12.44%	3,17,248	27.69%	90,873	12.09%
Any other (Please specify)								
<b>Total (B)</b>	<b>11,33,399</b>	<b>100.00%</b>	<b>7,60,705</b>	<b>100.00%</b>	<b>11,45,688</b>	<b>100.00%</b>	<b>7,51,548</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	8,14,416	71.86%	3,96,796	52.16%	8,25,623	72.06%	3,91,534	52.10%
b. State Government	1,063	0.09%	4,369	0.57%	1,108	0.10%	4,190	0.56%
c. Corporate Securities	3,17,920	28.05%	3,59,540	47.26%	3,18,957	27.84%	3,55,824	47.35%
Any other (Please specify)								
<b>Total (C)</b>	<b>11,33,399</b>	<b>100.00%</b>	<b>7,60,705</b>	<b>100.00%</b>	<b>11,45,688</b>	<b>100.00%</b>	<b>7,51,548</b>	<b>100.00%</b>

**Note**

- (a). 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.  
 (b). Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.  
 (c). Total A, B and C should match with each other and with debt securities reported under NL-12 and 12A (Investments). Other Debt Securities to be reported separately under the prescribed categories