

Detail Regarding debt securities								
Particulars	Market Value				Book Value			
	As at 31 Mar 2023	As % of total for this class	As at 31 Mar 2022	As % of total for this class	As at 31 Mar 2023	As % of total for this class	As at 31 Mar 2022	As % of total for this class
Break down by credit rating								
AAA rated	2,78,319	23.14%	3,78,071	41.79%	2,78,647	23.00%	3,75,131	41.56%
AA or better	49,870	4.15%	17,283	1.91%	49,641	4.10%	17,187	1.90%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other - Sovereign	8,74,714	72.72%	5,09,401	56.30%	8,83,188	72.90%	5,10,416	56.54%
Total (A)	12,02,904	100.00%	9,04,755	100.00%	12,11,477	100.00%	9,02,734	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	1,28,776	10.71%	2,75,651	30.47%	1,29,025	10.65%	2,75,181	30.48%
more than 1 year and upto 3years	1,22,245	10.16%	1,20,919	13.36%	1,23,564	10.20%	1,20,313	13.33%
More than 3years and up to 7years	5,03,554	41.86%	3,24,326	35.85%	5,11,419	42.21%	3,23,813	35.87%
More than 7 years and up to 10 years	1,15,908	9.64%	82,223	9.09%	1,17,700	9.72%	83,155	9.21%
above 10 years	3,32,421	27.63%	1,01,636	11.23%	3,29,769	27.22%	1,00,273	11.11%
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (B)	12,02,904	100.00%	9,04,755	100.00%	12,11,477	100.00%	9,02,734	100.00%
Breakdown by type of the issuer								
a. Central Government	8,51,187	70.76%	4,77,732	52.80%	8,59,034	70.91%	4,79,080	53.07%
b. State Government	1,013	0.08%	4,311	0.48%	1,062	0.09%	4,182	0.46%
c. Corporate Securities	3,50,703	29.16%	4,22,712	46.72%	3,51,381	29.00%	4,19,471	46.47%
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (C)	12,02,904	100.00%	9,04,755	100.00%	12,11,477	100.00%	9,02,734	100.00%

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 under line item "Any other (Please specify)"