

FORM L-29

PERIODIC DISCLOSURES

Detail Regarding Debt Securities		FUND : Non Linked				Rs in Crores			
	MARKET VALUE				BOOK VALUE				
	As on 9/30/2022	as % of total	Previous Year as on 9/30/2021	as % of total	As on 9/30/2022	as % of total	Previous Year as on 9/30/2021	as % of total	
Breakdown by Credit Rating									
Sovereign	26,94,704	88.91	26,42,694	89.01	26,95,293	88.03	24,70,758	87.84	
AAA rated	2,44,240	8.06	2,39,064	8.05	2,49,180	8.14	2,26,082	8.04	
AA or better	72,009	2.38	54,547	1.84	71,290	2.33	54,953	1.95	
Rated below AA but above A (A or better)	7,157	0.24	17,391	0.59	8,009	0.26	16,741	0.60	
Rated below A but above B	6,669	0.22	8,004	0.27	8,031	0.26	8,369	0.30	
Any Other	5,969	0.20	7,130	0.24	29,916	0.98	35,738	1.27	
Rating	30,30,749	100.00	29,68,830	100.00	30,61,718	100.00	28,12,641	100.00	
Breakdown by Residual Maturity									
Upto 1 Year	1,02,703	3.39	82,807	2.79	1,17,635	3.84	98,054	3.49	
More than 1 year and Upto 3 Years	2,68,733	8.87	2,35,914	7.95	2,64,848	8.65	2,21,726	7.88	
More than 3 years and Upto 7 Years	4,89,516	16.15	6,08,987	20.51	4,87,776	15.93	5,70,819	20.29	
More than 7 years and Upto 10 Years	3,84,741	12.69	2,57,014	8.66	3,76,943	12.31	2,42,431	8.62	
More than 10 years and Upto 15 Years	4,37,634	14.44	5,37,153	18.09	4,35,528	14.22	4,94,651	17.59	
More than 15 years and Upto 20 Years	2,37,276	7.83	1,77,655	5.98	2,32,615	7.60	1,65,641	5.89	
Above 20 years	11,10,144	36.63	10,69,301	36.02	11,46,373	37.44	10,19,319	36.24	
Maturity	30,30,749	100.00	29,68,830	100.00	30,61,718	100.00	28,12,641	100.00	
Breakdown by type of issuer									
a. Central Government	16,66,930	55.00	15,94,196	53.70	16,66,831	54.44	14,82,199	52.70	
b. State Government	10,37,709	34.24	10,54,899	35.53	10,38,397	33.92	9,94,960	35.37	
c. Corporate Securities	3,26,109	10.76	3,19,735	10.77	3,56,490	11.64	3,35,481	11.93	
Issuer	30,30,749	100.00	29,68,830	100.00	30,61,718	100.00	28,12,641	100.00	