

FORM L-29

PERIODIC DISCLOSURES

Detail Regarding Debt Securities FUND : Non Linked					Rs in Crores			
	MARKET VALUE				BOOK VALUE			
	As on 12/31/2022	as % of total	Previous Year as on 12/31/2021	as % of total	As on 12/31/2022	as % of total	Previous Year as on 12/31/2021	as % of total
Breakdown by Credit Rating								
Sovereign	27,83,051	88.86	26,58,699	88.96	27,65,524	88.04	25,16,771	87.77
AAA rated	2,59,642	8.29	2,38,206	7.97	2,62,050	8.34	2,33,019	8.13
AA or better	72,142	2.30	63,974	2.14	71,399	2.27	61,596	2.15
Rated below AA but above A (A or better)	5,642	0.18	13,028	0.44	5,819	0.19	13,709	0.48
Rated below A but above B	7,112	0.23	7,730	0.26	8,289	0.26	9,050	0.32
Any Other	4,459	0.14	6,865	0.23	27,969	0.89	33,260	1.16
Rating	31,32,048	100.00	29,88,502	100.00	31,41,049	100.00	28,67,406	100.00
Breakdown by Residual Maturity								
Upto 1 Year	1,07,952	3.45	87,499	2.93	1,21,545	3.87	1,01,845	3.55
More than 1 year and Upto 3 Years	2,74,140	8.75	2,45,541	8.22	2,70,057	8.60	2,32,622	8.11
More than 3 years and Upto 7 Years	4,88,602	15.60	5,73,794	19.20	4,87,288	15.51	5,41,713	18.89
More than 7 years and Upto 10 Years	3,90,905	12.48	2,55,439	8.55	3,81,753	12.15	2,61,174	9.11
More than 10 years and Upto 15 Years	4,45,756	14.23	5,34,433	17.88	4,42,035	14.07	4,97,092	17.34
More than 15 years and Upto 20 Years	2,94,307	9.40	2,16,104	7.23	2,83,567	9.03	2,01,922	7.04
Above 20 years	11,30,386	36.09	10,75,692	35.99	11,54,804	36.76	10,31,038	35.96
Maturity	31,32,048	100.00	29,88,502	100.00	31,41,049	100.00	28,67,406	100.00
Breakdown by type of issuer								
a. Central Government	17,43,713	55.67	16,21,238	54.25	17,25,656	54.94	15,26,066	53.22
b. State Government	10,48,482	33.48	10,37,461	34.72	10,49,012	33.40	9,90,705	34.55
c. Corporate Securities	3,39,852	10.85	3,29,803	11.04	3,66,381	11.66	3,50,634	12.23
Issuer	31,32,048	100.00	29,88,502	100.00	31,41,049	100.00	28,67,406	100.00