

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

CIN No. U66030MH2007PLC173129

Statement as on: 31st December 2024



MARKET VALUE

Book Value

| | MARKET VALUE | | | | BOOK VALUE | | | |
|--|-------------------|---------------------------------|-------------------|---------------------------------|-------------------|---------------------------------|-------------------|---------------------------------|
| | As at 31.12.24 | as % of total for this class | As at 31.12.23 | as % of total for this class | As at 31.12.24 | as % of total for this class | As at 31.12.23 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 58,799 | 61.19 | 41,109 | 54.96 | 59,177 | 61.15 | 42,422 | 55.03 |
| AA or better | 1,497 | 1.56 | - | - | 1,503 | 1.55 | - | - |
| Rated below AA but above A | - | - | - | - | - | - | - | - |
| Rated below A but above B | - | - | - | - | - | - | - | - |
| Rated below B | - | - | - | - | - | - | - | - |
| Any other (Sovereign) | 35,798 | 37.25 | 33,687 | 45.04 | 36,102 | 37.30 | 34,663 | 44.97 |
| Any other (Fixed Deposit) | - | - | - | - | - | - | - | - |
| | | | | | | | | |
| Total (A) | 96,093 | 100.00 | 74,796 | 100.00 | 96,782 | 100.00 | 77,086 | 100.00 |
| | | | | | | | | |
| BREAKDOWN BY RESIDUALMATURITY | | | | | | | | |
| Up to 1 year | 4,013 | 4.18 | 13,012 | 17.40 | 4,017 | 4.15 | 13,107 | 17.00 |
| more than 1 year and upto 3years | 18,747 | 19.51 | 4,036 | 5.40 | 18,638 | 19.26 | 4,104 | 5.32 |
| More than 3years and up to 7years | 58,349 | 60.72 | 41,048 | 54.88 | 59,356 | 61.33 | 42,666 | 55.35 |
| More than 7 years and up to 10 years | 13,530 | 14.08 | 16,700 | 22.33 | 13,319 | 13.76 | 17,209 | 22.32 |
| above 10 years | 1,453 | 1.51 | - | - | 1,451 | 1.50 | - | - |
| Any other (Please specify) | - | - | - | - | - | - | - | - |
| Total (B) | 96,093 | 100.00 | 74,796 | 100.00 | 96,782 | 100.00 | 77,086 | 100.00 |
| | | | | | | | | |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 35,798 | 37.25 | 33,687 | 45.04 | 36,102 | 37.30 | 34,663 | 44.97 |
| b. State Government | - | - | - | - | - | - | - | - |
| c. Corporate Securities | 60,296 | 62.75 | 41,109 | 54.96 | 60,680 | 62.70 | 42,422 | 55.03 |
| Any other (Fixed Deposit) | - | - | - | - | - | - | - | - |
| Total (C) | 96.093 | 100.00 | 74.796 | 100.00 | 96.782 | 100.00 | 77.086 | 100.00 |

(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)"

(d). Investment made in Corporate Security, rated D in below 1 Year residual maturity with the book value of INR 10 Crores has been classified as NPA & provision of 100% has been made in Books of accounts.