

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2015	As % of total for this class	As at 31/03/2015	As % of total for this class	As at 31/12/2015	As % of total for this class	As at 31/03/2015	As % of total for this class
<b>Break down by credit rating</b>								
Sovereign	11,40,117.09	61.59%	6,33,671.11	45.81%	11,31,909.26	61.51%	6,22,372.30	45.53%
AAA rated	1,48,132.97	8.00%	1,39,715.55	10.10%	1,46,113.76	7.94%	1,36,022.51	9.95%
AA or better	41,383.25	2.24%	41,690.71	3.01%	40,622.80	2.21%	40,443.53	2.96%
<b>Rated below AA but above A (A or better)</b>	<b>5,049.12</b>	<b>0.27%</b>	<b>1,227.60</b>	<b>0.09%</b>	<b>4,988.17</b>	<b>0.27%</b>	<b>1,199.74</b>	<b>0.09%</b>
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Others</b>								
MF/REV REPO/CBLO/FD	4,41,067.41	23.83%	4,57,387.44	33.07%	4,41,012.89	23.97%	4,57,384.33	33.46%
A1+	75,422.18	4.07%	1,09,596.77	7.92%	75,422.18	4.10%	1,09,596.77	8.02%
<b>Total</b>	<b>18,51,172.02</b>	<b>100.00%</b>	<b>13,83,289.17</b>	<b>100.00%</b>	<b>18,40,069.06</b>	<b>100.00%</b>	<b>13,67,019.19</b>	<b>100.00%</b>
<b>Breakdown by residual maturity</b>								
Up to 1 year	5,85,858.65	31.65%	5,32,298.05	38.48%	5,85,717.03	31.83%	5,32,286.03	38.94%
more than 1 year and up to 3years	1,46,169.85	7.90%	75,441.54	5.45%	1,43,923.35	7.82%	74,487.36	5.45%
More than 3 years and up to 7years	7,65,892.96	41.37%	4,09,781.92	29.62%	7,57,099.13	41.15%	4,02,658.66	29.46%
More than 7 years and up to 10 years	1,91,363.36	10.34%	2,25,250.90	16.28%	1,90,140.79	10.33%	2,20,074.03	16.10%
More than 10 years and up to 15 years	64,904.58	3.51%	85,289.49	6.17%	64,963.01	3.53%	83,750.33	6.13%
More than 15 years and up to 20 years	35,256.07	1.90%	24,635.12	1.78%	35,745.84	1.94%	24,698.82	1.81%
Above 20 years	61,726.56	3.33%	30,592.14	2.21%	62,479.90	3.40%	29,063.96	2.13%
<b>Total</b>	<b>18,51,172.02</b>	<b>100.00%</b>	<b>13,83,289.17</b>	<b>100.00%</b>	<b>18,40,069.06</b>	<b>100.00%</b>	<b>13,67,019.19</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	11,32,066.78	61.15%	6,24,742.74	45.16%	11,23,958.21	61.08%	6,13,726.42	44.90%
b. State Government	8,050.31	0.43%	8,928.37	0.65%	7,951.05	0.43%	8,645.88	0.63%
c. Corporate Securities	2,69,987.52	14.58%	2,92,230.63	21.13%	2,67,146.90	14.52%	2,87,262.55	21.01%
d. MF/REV REPO/CBLO/FD	4,41,067.41	23.83%	4,57,387.44	33.07%	4,41,012.89	23.97%	4,57,384.33	33.46%
<b>Total</b>	<b>18,51,172.02</b>	<b>100.00%</b>	<b>13,83,289.17</b>	<b>100.00%</b>	<b>18,40,069.06</b>	<b>100.00%</b>	<b>13,67,019.19</b>	<b>100.00%</b>

**Note:**

1. 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.
2. The detail of ULIP and Non-ULIP will be given separately.
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ARIJIT BASU  
MD & CEO

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( ₹ in Lakhs)

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<b>Break down by credit rating</b>								
Sovereign	24,29,412.00	60.84%	20,74,306.52	58.30%	23,96,545.82	60.89%	20,03,870.57	58.05%
AAA rated	8,60,264.69	21.54%	8,61,102.41	24.20%	8,41,472.67	21.38%	8,34,828.97	24.19%
AA or better	2,04,924.16	5.13%	2,04,548.11	5.75%	2,01,024.86	5.11%	1,98,089.59	5.74%
<b>Rated below AA but above A (A or better)</b>	65,515.67	1.64%	47,365.79	1.33%	64,159.88	1.63%	44,486.88	1.29%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Others</b>								
MF/REV REPO/CBLO/FD	3,95,736.66	9.91%	3,58,785.05	10.08%	3,95,715.88	10.05%	3,58,773.83	10.39%
AI+	37,177.83	0.93%	11,698.47	0.33%	37,177.83	0.94%	11,698.47	0.34%
<b>Total</b>	<b>39,93,031.00</b>	<b>100.00%</b>	<b>35,57,806.36</b>	<b>100.00%</b>	<b>39,36,096.94</b>	<b>100.00%</b>	<b>34,51,748.32</b>	<b>100.00%</b>
<b>Breakdown by residual maturity</b>								
Up to 1 year	3,34,413.67	8.37%	2,65,910.93	7.47%	3,34,137.55	8.49%	2,65,824.06	7.70%
more than 1 year and up to 3years	2,13,144.30	5.34%	3,69,435.66	10.38%	2,10,666.21	5.35%	3,66,432.33	10.62%
More than 3 years and up to 7years	10,34,515.25	25.91%	8,75,543.29	24.61%	10,22,184.12	25.97%	8,59,346.10	24.90%
More than 7 years and up to 10 years	7,75,884.37	19.43%	7,16,724.33	20.15%	7,65,965.21	19.46%	7,00,693.90	20.30%
More than 10 years and up to 15 years	7,72,482.16	19.35%	6,05,177.79	17.01%	7,57,108.55	19.24%	5,78,198.19	16.75%
More than 15 years and up to 20 years	2,02,435.48	5.07%	2,19,956.87	6.18%	1,95,919.80	4.98%	2,04,928.37	5.94%
Above 20 years	6,60,155.77	16.53%	5,05,057.48	14.20%	6,50,115.50	16.52%	4,76,325.37	13.80%
<b>Total</b>	<b>39,93,031.00</b>	<b>100.00%</b>	<b>35,57,806.36</b>	<b>100.00%</b>	<b>39,36,096.94</b>	<b>100.00%</b>	<b>34,51,748.32</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	21,28,897.48	53.32%	17,43,432.31	49.00%	21,01,147.44	53.38%	16,81,231.87	48.71%
b. State Government	3,00,514.52	7.53%	3,30,874.20	9.30%	2,95,398.38	7.50%	3,22,638.70	9.35%
c. Corporate Securities	11,67,882.35	29.25%	11,24,714.79	31.61%	11,43,835.24	29.06%	10,89,103.92	31.55%
d. MF/REV REPO/CBLO/FD	3,95,736.66	9.91%	3,58,785.05	10.08%	3,95,715.88	10.05%	3,58,773.83	10.39%
<b>Total</b>	<b>39,93,031.00</b>	<b>100.00%</b>	<b>35,57,806.36</b>	<b>100.00%</b>	<b>39,36,096.94</b>	<b>100.00%</b>	<b>34,51,748.32</b>	<b>100.00%</b>

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