

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2012	As % of total for this class	as at 31/03/2012	As % of total for this class	As at 31/12/2012	As % of total for this class	as at 31/03/2012	As % of total for this class
Break down by credit rating								
Sovereign	244,035.98	38.03%	111,073.35	17.65%	241,213.16	37.83%	112,544.17	17.81%
AAA rated	103,639.12	16.15%	134,212.57	21.33%	102,848.34	16.13%	135,365.23	21.43%
AA or better	10,408.99	1.62%	23,952.44	3.81%	10,137.98	1.59%	23,839.73	3.77%
Rated below AA but above A	5,088.79	0.79%	5,029.73	0.80%	5,000.00	0.78%	5,000.00	0.79%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Others								
MF/REV REPO/CBLO/FD	206,268.93	32.15%	233,411.63	37.09%	206,268.63	32.35%	233,369.99	36.94%
A1+	72,226.66	11.26%	121,658.60	19.33%	72,226.66	11.33%	121,658.60	19.26%
Total	641,668.46	100.00%	629,338.32	100.00%	637,694.77	100.00%	631,777.72	100.00%
Breakdown by residual maturity								
Up to 1 year	289,666.83	45.14%	351,188.42	55.80%	289,665.87	45.42%	351,203.42	55.59%
more than 1 year and up to 3years	36,527.08	5.69%	80,816.10	12.84%	36,306.85	5.69%	81,273.06	12.86%
More than 3 years and up to 7years	59,015.86	9.20%	57,466.43	9.13%	58,432.83	9.16%	57,958.76	9.17%
More than 7 years and up to 10 years	188,636.94	29.40%	102,622.65	16.31%	186,270.85	29.21%	104,177.99	16.49%
More than 10 years and up to 15 years	33,820.99	5.27%	34,785.42	5.53%	33,492.48	5.25%	34,674.18	5.49%
More than 15 years and up to 20 years	13,867.43	2.16%	-	0.00%	13,714.38	2.15%	-	0.00%
Above 20 years	20,133.33	3.14%	2,459.30	0.39%	19,811.52	3.11%	2,490.31	0.39%
Total	641,668.46	100.00%	629,338.32	100.00%	637,694.77	100.00%	631,777.72	100.00%
Breakdown by type of the issuer								
a. Central Government	229,333.47	35.74%	110,169.26	17.51%	226,515.78	35.52%	111,599.62	17.66%
b. State Government	14,702.51	2.29%	904.09	0.14%	14,697.38	2.30%	944.55	0.15%
c. Corporate Securities	191,363.55	29.82%	284,853.34	45.26%	190,212.98	29.83%	285,863.55	45.25%
d. MF/REV REPO/CBLO/FD	206,268.93	32.15%	233,411.63	37.09%	206,268.63	32.35%	233,369.99	36.94%
Total	641,668.46	100.00%	629,338.32	100.00%	637,694.77	100.00%	631,777.72	100.00%

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.
3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2012	As % of total for this class	As at 31/03/2012	As % of total for this class	As at 31/12/2012	As % of total for this class	as at 31/03/2012	As % of total for this class
Break down by credit rating								
Sovereign	1,189,723.62	52.57%	869,450.71	46.64%	1,189,255.92	52.61%	901,372.12	47.24%
AAA rated	610,110.28	26.96%	547,387.13	29.36%	608,927.25	26.94%	558,185.01	29.25%
AA or better	147,183.17	6.50%	107,983.24	5.79%	145,826.39	6.45%	108,952.60	5.71%
Rated below AA but above A	10,682.40	0.47%	12,036.38	0.65%	10,796.88	0.48%	12,241.05	0.64%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Others								
MF/REV REPO/CBLO/FD	260,047.46	11.49%	286,368.60	15.36%	260,046.87	11.50%	286,344.49	15.01%
A1+	45,563.97	2.01%	40,903.60	2.19%	45,563.97	2.02%	40,903.60	2.14%
Total	2,263,310.91	100.00%	1,864,129.65	100.00%	2,260,417.28	100.00%	1,907,998.87	100.00%
Breakdown by residual maturity								
Up to 1 year	227,958.01	10.07%	293,032.71	15.72%	227,926.03	10.08%	293,193.81	15.37%
more than 1 year and up to 3years	207,494.70	9.17%	198,766.34	10.66%	208,068.88	9.20%	200,740.50	10.52%
More than 3 years and up to 7years	550,084.82	24.30%	440,042.44	23.61%	552,262.46	24.43%	449,972.90	23.58%
More than 7 years and up to 10 years	590,856.33	26.11%	432,932.29	23.22%	590,411.83	26.12%	443,849.21	23.26%
More than 10 years and up to 15 years	381,943.61	16.88%	264,292.19	14.18%	381,323.28	16.87%	276,839.70	14.51%
More than 15 years and up to 20 years	89,116.26	3.94%	110,116.04	5.91%	87,097.84	3.85%	112,320.83	5.89%
Above 20 years	215,857.19	9.54%	124,947.65	6.70%	213,326.97	9.44%	131,081.91	6.87%
Total	2,263,310.91	100.00%	1,864,129.65	100.00%	2,260,417.28	100.00%	1,907,998.87	100.00%
Breakdown by type of the issuer								
a. Central Government	929,281.43	41.06%	676,869.71	36.31%	928,871.54	41.09%	700,306.16	36.70%
b. State Government	260,442.19	11.51%	192,581.00	10.33%	260,384.38	11.52%	201,065.96	10.54%
c. Corporate Securities	813,539.83	35.94%	708,310.34	38.00%	811,114.49	35.88%	720,282.26	37.75%
d. MF/REV REPO/CBLO/FD	260,047.46	11.49%	286,368.60	15.36%	260,046.87	11.50%	286,344.49	15.01%
Total	2,263,310.91	100.00%	1,864,129.65	100.00%	2,260,417.28	100.00%	1,907,998.87	100.00%

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.
3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.