

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/03/2013	As % of total for this class	as at 31/03/2012	As % of total for this class	As at 31/03/2013	As % of total for this class	as at 31/03/2012	As % of total for this class
Break down by credit rating								
Sovereign	250,927.32	32.65%	111,073.35	17.65%	248,245.59	32.46%	112,544.17	17.81%
AAA rated	121,643.15	15.83%	134,212.57	21.33%	120,642.10	15.78%	135,365.23	21.43%
AA or better	9,807.09	1.28%	23,952.44	3.81%	9,545.12	1.25%	23,839.73	3.77%
Rated below AA but above A	-	0.00%	5,029.73	0.80%	-	0.00%	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	284,237.80	36.98%	233,411.63	37.09%	284,237.80	37.17%	233,369.99	36.94%
A1+	101,992.71	13.27%	121,658.60	19.33%	101,992.71	13.34%	121,658.60	19.26%
Total	768,608.08	100.00%	629,338.32	100.00%	764,663.32	100.00%	631,777.72	100.00%
Breakdown by residual maturity								
Up to 1 year	381,040.85	49.58%	351,188.42	55.80%	380,892.64	49.81%	351,203.42	55.59%
more than 1 year and up to 3years	41,429.21	5.39%	80,816.10	12.84%	41,321.31	5.40%	81,273.06	12.86%
More than 3 years and up to 7years	118,057.37	15.36%	57,466.43	9.13%	117,397.08	15.35%	57,958.76	9.17%
More than 7 years and up to 10 years	187,022.71	24.33%	102,622.65	16.31%	183,852.19	24.04%	104,177.99	16.49%
More than 10 years and up to 15 years	40,427.85	5.26%	34,785.42	5.53%	40,562.29	5.30%	34,674.18	5.49%
More than 15 years and up to 20 years	54.09	0.01%	-	0.00%	54.75	0.01%	-	0.00%
Above 20 years	576.00	0.07%	2,459.30	0.39%	583.06	0.08%	2,490.31	0.39%
Total	768,608.08	100.00%	629,338.32	100.00%	764,663.32	100.00%	631,777.72	100.00%
Breakdown by type of the issuer								
a. Central Government	237,683.89	30.92%	110,169.26	17.51%	235,139.16	30.75%	111,599.62	17.66%
b. State Government	13,243.43	1.72%	904.09	0.14%	13,106.43	1.71%	944.55	0.15%
c. Corporate Securities	233,442.95	30.37%	284,853.34	45.26%	232,179.94	30.36%	285,863.55	45.25%
d. MF/REV REPO/CBLO/FD	284,237.80	36.98%	233,411.63	37.09%	284,237.80	37.17%	233,369.99	36.94%
Total	768,608.08	100.00%	629,338.32	100.00%	764,663.32	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. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.

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Break down by credit rating								
Sovereign	1,253,080.27	51.85%	869,450.71	46.64%	1,246,734.36	51.83%	901,372.12	47.24%
AAA rated	648,900.94	26.85%	547,387.13	29.36%	645,106.36	26.82%	558,185.01	29.25%
AA or better	163,200.93	6.75%	107,983.24	5.79%	161,667.45	6.72%	108,952.60	5.71%
Rated below AA but above A	15,807.66	0.65%	12,036.38	0.65%	15,894.61	0.66%	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	306,440.59	12.68%	286,368.60	15.36%	306,432.84	12.74%	286,344.49	15.01%
A1+	29,400.23	1.22%	40,903.60	2.19%	29,400.23	1.22%	40,903.60	2.14%
Total	2,416,830.61	100.00%	1,864,129.65	100.00%	2,405,235.86	100.00%	1,907,998.87	100.00%
Breakdown by residual maturity								
Up to 1 year	259,925.84	10.75%	293,032.71	15.72%	259,910.87	10.81%	293,193.81	15.37%
more than 1 year and up to 3years	193,418.63	8.00%	198,766.34	10.66%	193,343.86	8.04%	200,740.50	10.52%
More than 3 years and up to 7years	667,957.49	27.64%	440,042.44	23.61%	667,187.45	27.74%	449,972.90	23.58%
More than 7 years and up to 10 years	568,772.00	23.53%	432,932.29	23.22%	565,242.48	23.50%	443,849.21	23.26%
More than 10 years and up to 15 years	396,728.81	16.42%	264,292.19	14.18%	394,565.47	16.40%	276,839.70	14.51%
More than 15 years and up to 20 years	91,077.53	3.77%	110,116.04	5.91%	89,307.28	3.71%	112,320.83	5.89%
Above 20 years	238,950.29	9.89%	124,947.65	6.70%	235,678.45	9.80%	131,081.91	6.87%
Total	2,416,830.61	100.00%	1,864,129.65	100.00%	2,405,235.86	100.00%	1,907,998.87	100.00%
Breakdown by type of the issuer								
a. Central Government	986,592.27	40.82%	676,869.71	36.31%	982,643.20	40.85%	700,306.16	36.70%
b. State Government	266,487.99	11.03%	192,581.00	10.33%	264,091.16	10.98%	201,065.96	10.54%
c. Corporate Securities	857,309.76	35.47%	708,310.34	38.00%	852,068.65	35.43%	720,282.26	37.75%
d. MF/REV REPO/CBLO/FD	306,440.59	12.68%	286,368.60	15.36%	306,432.84	12.74%	286,344.49	15.01%
Total	2,416,830.61	100.00%	1,864,129.65	100.00%	2,405,235.86	100.00%	1,907,998.87	100.00%

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