

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2011	As % of total for this class	as at 31/03/2011	As % of total for this class	As at 31/12/2011	As % of total for this class	as at 31/03/2011	As % of total for this class
Break down by credit rating								
Sovereign	126,757.60	14.98%	19,707.05	3.04%	127,716.24	15.06%	19,723.14	3.04%
AAA rated	146,283.00	17.28%	107,577.91	16.58%	147,271.13	17.36%	108,646.62	16.72%
AA or better	19,981.49	2.36%	20,424.52	3.15%	19,895.30	2.35%	20,336.85	3.13%
Rated below AA but above A	5,033.05	0.59%	-	0.00%	5,000.00	0.59%	-	0.00%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Others								
MF/REV REPO/CBLO/FD	435,258.95	51.43%	314,365.23	48.46%	435,247.61	51.32%	314,365.23	48.39%
A1+/P1+/PR1+/F1+	113,023.89	13.35%	186,582.07	28.76%	113,023.89	13.33%	186,582.07	28.72%
Total	846,337.97	100.00%	648,656.78	100.00%	848,154.17	100.00%	649,653.92	100.00%
Breakdown by residual maturity								
Up to 1 year	535,464.02	63.27%	506,098.67	78.02%	535,535.63	63.14%	506,283.03	77.93%
more than 1 year and up to 3years	100,656.97	11.89%	73,783.93	11.37%	101,001.38	11.91%	74,239.50	11.43%
More than 3 years and up to 7years	51,345.05	6.07%	37,933.73	5.85%	51,764.77	6.10%	38,338.53	5.90%
More than 7 years and up to 10 years	112,530.57	13.30%	16,809.14	2.59%	113,829.07	13.42%	16,936.71	2.61%
More than 10 years and up to 15 years	42,810.86	5.06%	14,031.30	2.16%	42,528.52	5.01%	13,856.16	2.13%
More than 15 years and up to 20 years	3,055.50	0.36%	-	0.00%	3,039.26	0.36%	-	0.00%
Above 20 years	475.00	0.06%	-	0.00%	455.55	0.05%	-	0.00%
Total	846,337.97	100.00%	648,656.78	100.00%	848,154.17	100.00%	649,653.92	100.00%
Breakdown by type of the issuer								
a. Central Government	125,735.36	14.86%	16,983.51	2.62%	126,661.81	14.93%	17,009.17	2.62%
b. State Government	1,022.24	0.12%	2,723.53	0.42%	1,054.43	0.12%	2,713.97	0.42%
c. Corporate Securities	284,321.43	33.59%	314,584.50	48.50%	285,190.32	33.62%	315,565.54	48.57%
d. MF/REV REPO/CBLO/FD	435,258.95	51.43%	314,365.23	48.46%	435,247.61	51.32%	314,365.23	48.39%
Total	846,337.97	100.00%	648,656.78	100.00%	848,154.17	100.00%	649,653.92	100.00%

Note:

1. In case of a debt instrument is rated by more than one agency, then the lowest rating has been taken for the purpose of classification
2. Market value of the securities is in accordance with the valuation method specified by the Authority under Accounting/ Investment regulation

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2011	As % of total for this class	as at 31/03/2011	As % of total for this class	As at 31/12/2011	As % of total for this class	as at 31/03/2011	As % of total for this class
Break down by credit rating								
Sovereign	789,008.15	47.02%	690,980.27	45.87%	821,504.88	48.41%	702,713.34	46.14%
AAA rated	565,366.79	33.69%	465,333.18	30.89%	556,118.73	32.77%	469,340.50	30.82%
AA or better	106,245.74	6.33%	71,033.94	4.72%	102,184.54	6.02%	71,661.07	4.71%
Rated below AA but above A	9,951.44	0.59%	9,415.06	0.62%	9,717.85	0.57%	9,656.23	0.63%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Others								
MF/REV REPO/CBLO/FD	192,569.48	11.47%	171,609.58	11.39%	192,564.78	11.35%	171,609.58	11.27%
A1+/P1+/PR1+/F1+	15,028.46	0.90%	98,073.35	6.51%	15,028.46	0.89%	98,077.16	6.44%
Total	1,678,170.06	100.00%	1,506,445.38	100.00%	1,697,119.23	100.00%	1,523,057.87	100.00%
Breakdown by residual maturity								
Up to 1 year	166,855.40	9.94%	301,738.59	20.03%	166,876.33	9.83%	301,833.32	19.82%
more than 1 year and up to 3years	194,205.96	11.57%	134,179.75	8.91%	191,975.03	11.31%	134,912.64	8.86%
More than 3 years and up to 7years	378,164.58	22.53%	268,424.39	17.82%	378,661.29	22.31%	273,902.39	17.98%
More than 7 years and up to 10 years	405,665.11	24.17%	321,607.21	21.35%	409,236.91	24.11%	324,271.78	21.29%
More than 10 years and up to 15 years	257,371.76	15.34%	241,492.17	16.03%	262,615.07	15.47%	244,924.42	16.08%
More than 15 years and up to 20 years	159,723.62	9.52%	141,333.84	9.38%	165,367.82	9.74%	142,574.46	9.36%
Above 20 years	116,183.62	6.92%	97,669.44	6.48%	122,386.79	7.21%	100,638.85	6.61%
Total	1,678,170.06	100.00%	1,506,445.38	1.00	1,697,119.23	100.00%	1,523,057.87	100.00%
Breakdown by type of the issuer								
a. Central Government	595,833.91	35.50%	495,030.57	32.86%	621,076.47	36.60%	505,494.75	33.19%
b. State Government	193,174.23	11.51%	195,949.70	13.01%	200,428.41	11.81%	197,218.59	12.95%
c. Corporate Securities	696,592.43	41.51%	643,855.54	42.74%	683,049.57	40.25%	648,734.96	42.59%
d. MF/REV REPO/CBLO/FD	192,569.48	11.47%	171,609.58	11.39%	192,564.78	11.35%	171,609.58	11.27%
Total	1,678,170.06	100.00%	1,506,445.38	100.00%	1,697,119.23	100.00%	1,523,057.87	100.00%

Note :

1. In case of a debt instrument is rated by more than one agency, then the lowest rating has been taken for the purpose of classification.
2. Market value of the securities is in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.