

| (₹ in Lakhs) | | | | | | | | | | | | | | | | |
|--|------------------|------------------|----------------------------|------------------------------|------------------|----------------|----------------------------|------------------------------|------------------|------------------|----------------------------|------------------------------|------------------|----------------|----------------------------|------------------------------|
| Detail Regarding debt securities | | | | | | | | | | | | | | | | |
| | Market Value | | | | | | | | Book Value | | | | | | | |
| | ULIP | Non-ULIP | Total as at March 31, 2012 | as % of total for this class | ULIP | Non-ULIP | Total as at March 31, 2011 | as % of total for this class | ULIP | Non-ULIP | Total as at March 31, 2012 | as % of total for this class | ULIP | Non-ULIP | Total as at March 31, 2011 | as % of total for this class |
| Break down by credit rating | | | | | | | | | | | | | | | | |
| AAA rated* | 1,724,189 | 1,056,194 | 2,780,383 | 93.0% | 1,502,426 | 811,908 | 2,314,334 | 95.7% | 1,724,189 | 1,078,090 | 2,802,278 | 93.1% | 1,502,426 | 821,811 | 2,324,237 | 95.7% |
| AA or better | 123,586 | 61,935 | 185,521 | 6.2% | 89,021 | 13,765 | 102,787 | 4.3% | 123,586 | 61,800 | 185,385 | 6.2% | 89,021 | 14,155 | 103,176 | 4.3% |
| Rated below AA but above A (A or better) | 19,744 | 3,734 | 23,478 | 0.8% | - | - | - | 0.0% | 19,744 | 3,619 | 23,363 | 0.8% | - | - | - | 0.0% |
| Rated below A but above B | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% |
| Any other | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% |
| | 1,867,518 | 1,121,864 | 2,989,381 | 100.0% | 1,591,447 | 825,673 | 2,417,120 | 100.0% | 1,867,518 | 1,143,509 | 3,011,026 | 100.0% | 1,591,447 | 835,965 | 2,427,413 | 100.0% |
| Break down by residual maturity | | | | | | | | | | | | | | | | |
| Upto 1 year | 1,041,138 | 318,245 | 1,359,383 | 45.5% | 932,728 | 317,015 | 1,249,743 | 51.7% | 1,041,138 | 318,564 | 1,359,702 | 45.2% | 932,728 | 317,225 | 1,249,953 | 51.5% |
| more than 1 year and upto 3 years | 342,028 | 114,609 | 456,637 | 15.3% | 370,308 | 137,042 | 507,350 | 21.0% | 342,028 | 115,308 | 457,336 | 15.2% | 370,308 | 138,452 | 508,760 | 21.0% |
| More than 3 years and up to 7 years | 247,185 | 97,000 | 344,185 | 11.5% | 203,991 | 43,744 | 247,735 | 10.2% | 247,185 | 97,464 | 344,648 | 11.4% | 203,991 | 43,742 | 247,733 | 10.2% |
| More than 7 years and up to 10 years | 137,785 | 235,721 | 373,506 | 12.5% | 54,238 | 69,485 | 123,722 | 5.1% | 137,785 | 238,776 | 376,560 | 12.5% | 54,238 | 69,748 | 123,986 | 5.1% |
| More than 10 years and up to 15 years | 53,415 | 131,782 | 185,198 | 6.2% | 15,584 | 51,665 | 67,249 | 2.8% | 53,415 | 136,386 | 189,801 | 6.3% | 15,584 | 52,638 | 68,222 | 2.8% |
| More than 15 years and up to 20 years | 22,021 | 71,923 | 93,943 | 3.1% | 538 | 64,502 | 65,039 | 2.7% | 22,021 | 72,621 | 94,642 | 3.1% | 538 | 65,568 | 66,106 | 2.7% |
| Above 20 years | 23,947 | 152,582 | 176,529 | 5.9% | 14,061 | 142,220 | 156,281 | 6.5% | 23,947 | 164,390 | 188,337 | 6.3% | 14,061 | 148,592 | 162,653 | 6.7% |
| | 1,867,518 | 1,121,864 | 2,989,381 | 100.0% | 1,591,447 | 825,673 | 2,417,120 | 100.0% | 1,867,518 | 1,143,509 | 3,011,026 | 100.0% | 1,591,447 | 835,965 | 2,427,413 | 100.0% |
| Breakdown by type of the issuer | | | | | | | | | | | | | | | | |
| a. Central Government * | 162,663 | 456,493 | 619,156 | 20.7% | 41,872 | 440,712 | 482,585 | 20.0% | 162,663 | 474,860 | 637,523 | 21.2% | 41,872 | 449,765 | 491,637 | 20.3% |
| b. State Government | 2,005 | 77,823 | 79,828 | 2.7% | 3,198 | 24,352 | 27,550 | 1.1% | 2,005 | 79,839 | 81,844 | 2.7% | 3,198 | 24,449 | 27,648 | 1.1% |
| c. Corporate Securities | 1,702,849 | 587,548 | 2,290,397 | 76.6% | 1,546,377 | 360,609 | 1,906,986 | 78.9% | 1,702,849 | 588,810 | 2,291,659 | 76.1% | 1,546,377 | 361,751 | 1,908,128 | 78.6% |
| | 1,867,518 | 1,121,864 | 2,989,381 | 100.0% | 1,591,447 | 825,673 | 2,417,120 | 100.0% | 1,867,518 | 1,143,509 | 3,011,026 | 100.0% | 1,591,447 | 835,965 | 2,427,413 | 100.0% |

Note

- The detail of ULIP and Non-ULIP will be given separately
- Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations

Notes:

* All sovereign instruments and AAA equivalent rated instruments are disclosed under this category

* includes reverse repo investments with underlying G-Sec and TBill and CBLO investments guaranteed by Clearing Corporation of India Ltd