

Details Regarding Debt Securities- LINKED

	MARKET VALUE				BOOK VALUE			
	As at 31.03.2015	as % of total	As at 31.03.2014	as % of total	As at 31.03.2015	as % of total	As at 31.03.2014	as % of total
Breakdown by Credit Rating								
Sovereign	11,320.46	56.80	12,781.78	58.30	11,235.83	58.23	13,136.88	58.86
AAA rated	5,576.92	27.98	5,570.08	25.41	4,975.06	25.78	5,496.11	24.63
AA or better	1,811.93	9.09	1,979.01	9.03	1,731.93	8.98	1,977.37	8.86
Rated below AA but above A	506.76	2.54	1,511.60	6.90	491.45	2.55	1,538.42	6.89
Rated below A but above B	543.30	2.73	13.03	0.06	652.98	3.38	13.25	0.06
Any Other	172.30	0.86	66.80	0.30	207.25	1.07	155.14	0.70
Rating Total	19,931.67	100.00	21,922.29	100.00	19,294.50	100.00	22,317.17	100.00
Breakdown by Residual Maturity								
Upto 1 Year	1,325.35	6.65	3,331.35	15.20	1,317.69	6.83	3,311.64	14.84
More than 1 year and Upto 3 Years	6,171.81	30.96	4,180.19	19.07	5,996.84	31.08	4,101.08	18.38
More than 3 years and Upto 7 Years	8,725.49	43.78	9,472.89	43.21	8,596.65	44.55	9,797.05	43.90
More than 7 years and Upto 10 Years	2,368.48	11.88	3,768.14	17.19	2,095.87	10.86	3,826.38	17.15
More than 10 years and Upto 15 Years	1,340.54	6.73	1,169.72	5.34	1,287.45	6.67	1,281.02	5.74
More than 15 years and Upto 20 Years	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Above 20 years	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Maturity Total	19,931.67	100.00	21,922.29	100.00	19,294.50	100.00	22,317.17	100.00
Breakdown by type of issuer								
a. Central Government	5,000.17	25.09	4,982.87	22.73	4,976.24	25.79	5,034.27	22.56
b. State Government	6,320.29	31.71	5,882.73	26.83	6,259.59	32.44	6,070.06	27.20
c. Corporate Securities	8,611.21	43.20	11,056.70	50.44	8,058.67	41.77	11,212.84	50.24
Issuer Total	19,931.67	100.00	21,922.29	100.00	19,294.50	100.00	22,317.17	100.00