

PERIODIC DISCLOSURES
FOR THE QUARTER ENDED 30th September 2017
FORM NL-29 DETAIL REGARDING DEBT SECURITIES

(Rs in Lakhs)

| Particulars | MARKET VALUE | | | | BOOK VALUE | | | |
|-------------------------------|---------------------------|------------------------------|---------------------------|------------------------------|---------------------------|------------------------------|---------------------------|------------------------------|
| | As at 30th September 2017 | as % of total for this class | As at 30th September 2016 | as % of total for this class | As at 30th September 2017 | as % of total for this class | As at 30th September 2016 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 10803.53 | 49.04% | 6,182.75 | 49.01% | 10737.50 | 48.88% | 6,041.97 | 48.80% |
| AA or better | 3513.01 | 15.95% | 1,010.31 | 8.01% | 3502.45 | 15.94% | 1,001.69 | 8.09% |
| Rated below AA but above A | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| Rated below A but above B | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| Any other-Liquid Mutual Funds | 872.02 | 3.96% | 783.69 | 6.21% | 872.02 | 3.97% | 783.69 | 6.33% |
| Central Government | 6841.61 | 31.06% | 3,064.22 | 24.29% | 6855.96 | 31.21% | 3,031.56 | 24.48% |
| State Government | | 0.00% | 1,573.13 | 12.47% | 0.00 | 0.00% | 1,523.04 | 12.30% |
| Total | 22030.17 | 100.00% | 12,614.09 | 100.00% | 21967.93 | 100.00% | 12381.94 | 100.00% |

| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
|--------------------------------------|-----------------|----------------|------------------|----------------|-----------------|----------------|------------------|----------------|
| | | | | | | | | |
| Up to 1 year | 1388.44 | 6.30% | 2,793.99 | 22.15% | 1387.26 | 6.31% | 2,763.05 | 22.32% |
| more than 1 year and upto 3years | 10186.01 | 46.24% | 4,040.55 | 32.03% | 10123.94 | 46.09% | 4,010.02 | 32.39% |
| More than 3years and up to 7years | 2204.51 | 10.01% | 3,176.08 | 25.18% | 2180.93 | 9.93% | 3,072.89 | 24.82% |
| More than 7 years and up to 10 years | 3819.51 | 17.34% | 2,603.47 | 20.64% | 3805.20 | 17.32% | 2,535.98 | 20.48% |
| above 10 years | 4431.72 | 20.12% | - | 0.00% | 4470.60 | 20.35% | - | 0.00% |
| Total | 22030.17 | 100.00% | 12,614.09 | 100.00% | 21967.93 | 100.00% | 12,381.94 | 100.00% |

| Breakdown by type of the issuer | | | | | | | | |
|---------------------------------|-----------------|----------------|------------------|----------------|-----------------|----------------|------------------|----------------|
| | | | | | | | | |
| a. Central Government | 6841.61 | 31.06% | 3064.22 | 24.29% | 6855.96 | 31.21% | 3031.56 | 24.48% |
| b. State Government | 0.00 | 0.00% | 1573.13 | 12.47% | 0.00 | 0.00% | 1523.04 | 12.30% |
| c. Corporate Securities | 15188.57 | 68.94% | 7976.75 | 63.24% | 15111.97 | 68.79% | 7827.35 | 63.22% |
| Total | 22030.17 | 100.00% | 12,614.09 | 100.00% | 21967.93 | 100.00% | 12,381.94 | 100.00% |