

ANNEXURE VII

Annexure VII A - Structured Instruments

Rating Category	Weighted by No. of Issuers in Static Pool		Weighted by Amount of Debt in Static Pool	
	1-Year Default Rate	3-Year Cumulative Default Rate	1-Year Default Rate	3-Year Cumulative Default Rate
AAA	NA	NA	NA	NA
AA	0%	0%	0%	0%
A	0%	0%	0%	0%
BBB	0%	0%	0%	0%
BB	0%	0%	0%	0%
B	0%	0%	0%	0%
C	0%	0%	0%	0%

Annexure VII B – Non-Structured Instruments

Rating Category	Weighted by No. of Issuers in Static Pool		Weighted by Amount of Debt in Static Pool	
	1-Year Default Rate	3-Year Cumulative Default Rate	1-Year Default Rate	3-Year Cumulative Default Rate
AAA	NA	NA	NA	NA
AA	0.0%	0.0%	0.0%	0.0%
A	3.0%	0.0%	9.2%	0.0%
BBB	1.5%	1.5%	1.8%	4.6%
BB	4.4%	4.5%	13.1%	12.2%
B	7.0%	2.8%	9.6%	5.1%
C	100.0%	20.0%	100.0%	59.2%