

L-29 - DETAIL REGARDING DEBT SECURITIES AS AT 31st DECEMBER 2015

(Rs in Lakhs)

Life Fund								
	Market Value				Book Value			
	As at 31/12/2015	as % of total for this class	As at 31/12/2014 Previous year	as % of total for this class	As at 31/12/2015	as % of total for this class	As at 31/12/2014 Previous year	as % of total for this class
Break down by credit rating								
AAA rated	22,179	22.6	13,791	21.4	21,577	22.6	13,408	21.8
AA or better	10,309	10.5	8,784	13.6	9,802	10.3	8,366	13.6
Rated below AA but above A	3,001	3.1	535	0.8	2,935	3.1	500	0.8
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign Rating)	62,763	63.9	41,411	64.2	61,097	64.0	39,264	63.8
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	1,399	1.4	1,439	2.2	1,389	1.5	1,439	2.3
more than 1 year and upto 3 years	4,770	4.9	5,230	8.1	4,652	4.9	5,183	8.4
More than 3 years and up to 7 years	11,677	11.9	7,583	11.8	11,269	11.8	7,320	11.9
More than 7 years and up to 10 years	35,632	36.3	24,411	37.8	34,542	36.2	23,270	37.8
More than 10 years and up to 15 years	21,631	22.0	12,393	19.2	20,774	21.8	11,545	18.8
More than 15 years and up to 20 years	4,765	4.8	6,410	9.9	4,526	4.7	6,030	9.8
Above 20 years	18,378	18.7	7,055	10.9	18,259	19.1	6,750	11.0
Breakdown by type of the issuer								
a. Central Government	42,097	42.8	30,967	48.0	40,944	42.9	29,366	47.7
b. State Government	20,666	21.0	10,444	16.2	20,153	21.1	9,898	16.1
c. Corporate Securities	35,489	36.1	23,110	35.8	34,314	36.0	22,273	36.2
Total	98,252	100.0	64,521	100.0	95,411	100.0	61,537	100.0

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
3. Book Value refers to Purchase Cost.

Pension Fund								
	Market Value				Book Value			
	As at 31/12/2015	as % of total for this class	As at 31/12/2014 Previous year	as % of total for this class	As at 31/12/2015	as % of total for this class	As at 31/12/2014 Previous year	as % of total for this class
Break down by credit rating								
AAA rated	9,567	43.4	3,876	31.9	9,440	43.7	3,802	32.3
AA or better	2,118	9.6	1,953	16.1	2,021	9.3	1,895	16.1
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign Rating)	10,344	47.0	6,313	52.0	10,160	47.0	6,086	51.7
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	2,758	12.5	1,200	9.9	2,728	12.6	1,200	10.2
more than 1 year and upto 3years	367	1.7	2,702	22.3	350	1.6	2,665	22.6
More than 3years and up to 7years	5,928	26.9	1,882	15.5	5,843	27.0	1,818	15.4
More than 7 years and up to 10 years	9,617	43.7	3,840	31.6	9,471	43.8	3,741	31.7
More than 10 years and up to 15 years	1,618	7.3	886	7.3	1,548	7.2	825	7.0
More than 15 years and up to 20 years	1,276	5.8	1,160	9.6	1,234	5.7	1,086	9.2
Above 20 years	465	2.1	473	3.9	448	2.1	448	3.8
Breakdown by type of the issuer								
a. Central Government	5,173	23.5	4,792	39.5	5,025	23.2	4,616	39.2
b. State Government	5,171	23.5	1,521	12.5	5,136	23.8	1,470	12.5
c. Corporate Securities	11,684	53.0	5,829	48.0	11,461	53.0	5,697	48.3
Total	22,029	100.0	12,143	100.0	21,621	100.0	11,783	100.0

Note

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2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
3. Book Value refers to Purchase Cost.

Unit Linked Fund								
	Market Value				Book Value			
	As at 31/12/2015	as % of total for this class	As at 31/12/2014 Previous year	as % of total for this class	As at 31/12/2015	as % of total for this class	As at 31/12/2014 Previous year	as % of total for this class
Break down by credit rating								
AAA rated	5,938	16.5	8,888	24.5	5,678	16.1	8,707	24.5
AA or better	857	2.4	1,529	4.2	858	2.4	1,529	4.3
Rated below AA but above A	666	1.9	-	-	670	1.9	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign Rating)	28,469	79.2	25,808	71.2	28,133	79.6	25,328	71.2
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	6,499	18.1	7,505	20.7	6,370	18.0	7,503	21.1
more than 1 year and upto 3years	1,602	4.5	3,173	8.8	1,570	4.4	3,150	8.9
More than 3years and up to 7years	10,948	30.5	9,133	25.2	10,718	30.3	8,853	24.9
More than 7 years and up to 10 years	11,610	32.3	8,774	24.2	11,399	32.3	8,611	24.2
More than 10 years and up to 15 years	4,538	12.6	6,337	17.5	4,531	12.8	6,209	17.5
More than 15 years and up to 20 years	506	1.4	553	1.5	521	1.5	527	1.5
Above 20 years	227	0.6	751	2.1	230	0.7	710	2.0
Breakdown by type of the issuer								
a. Central Government	27,690	77.1	24,818	68.5	27,395	77.5	24,379	68.5
b. State Government	779	2.2	990	2.7	738	2.1	949	2.7
c. Corporate Securities	7,461	20.8	10,417	28.8	7,206	20.4	10,236	28.8
Total	35,930	100.0	36,226	100.0	35,339	100.0	35,564	100.0

Note

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- Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
- Book Value refers to Purchase Cost.