

Life Fund								
	Market Value				Book Value			
	As at 31/12/2016	as % of total for this class	As at 31/03/2016 Previous year	as % of total for this class	As at 31/12/2016	as % of total for this class	As at 31/03/2016 Previous year	as % of total for this class
Break down by credit rating								
AAA rated	44,060	25.1	33,679	27.4	40,842	25.1	32,886	27.7
AA or better	25,568	14.6	14,522	11.8	23,700	14.6	13,801	11.6
Rated below AA but above A	3,074	1.8	3,013	2.5	2,935	1.8	2,936	2.5
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign Rating)	102,700	58.6	71,729	58.3	95,372	58.6	69,029	58.2
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	1,957	1.1	8,946	7.3	1,931	1.2	8,927	7.5
more than 1 year and upto 3 years	3,430	2.0	4,573	3.7	3,299	2.0	4,436	3.7
More than 3 years and up to 7 years	20,859	11.9	13,144	10.7	19,268	11.8	12,647	10.7
More than 7 years and up to 10 years	81,586	46.5	44,455	36.2	75,865	46.6	42,883	36.1
More than 10 years and up to 15 years	19,145	10.9	22,639	18.4	17,025	10.5	21,472	18.1
More than 15 years and up to 20 years	9,112	5.2	6,388	5.2	8,259	5.1	6,025	5.1
Above 20 years	39,313	22.4	22,798	18.5	37,201	22.8	22,263	18.8
Breakdown by type of the issuer								
a. Central Government	65,756	37.5	47,871	38.9	60,582	37.2	45,878	38.7
b. State Government	36,944	21.1	23,858	19.4	34,790	21.4	23,150	19.5
c. Corporate Securities	72,702	41.4	51,214	41.7	67,477	41.4	49,624	41.8
Total	175,402	100.0	122,943	100.0	162,849	100.0	118,652	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 31/12/2016	as % of total for this class	As at 31/03/2016 Previous year	as % of total for this class	As at 31/12/2016	as % of total for this class	As at 31/03/2016 Previous year	as % of total for this class
Break down by credit rating								
AAA rated	11,768	39.1	11,270	44.6	10,988	39.2	11,060	44.8
AA or better	4,119	13.7	2,628	10.4	3,768	13.4	2,520	10.2
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign Rating)	14,220	47.2	11,393	45.0	13,294	47.4	11,102	45.0
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	124	0.4	3,433	13.6	122	0.4	3,401	13.8
more than 1 year and upto 3 years	755	2.5	849	3.4	720	2.6	819	3.3
More than 3 years and up to 7 years	9,233	30.7	7,987	31.6	8,729	31.1	7,828	31.7
More than 7 years and up to 10 years	14,990	49.8	9,302	36.8	13,860	49.4	9,097	36.9
More than 10 years and up to 15 years	1,720	5.7	1,950	7.7	1,535	5.5	1,853	7.5
More than 15 years and up to 20 years	2,728	9.1	1,296	5.1	2,591	9.2	1,235	5.0
Above 20 years	556	1.8	473	1.9	493	1.8	448	1.8
Breakdown by type of the issuer								
a. Central Government	7,639	25.4	5,908	23.4	7,084	25.3	5,684	23.0
b. State Government	6,581	21.9	5,485	21.7	6,210	22.1	5,418	22.0
c. Corporate Securities	15,887	52.8	13,898	55.0	14,757	52.6	13,580	55.0
Total	30,106	100.0	25,291	100.0	28,050	100.0	24,682	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.

REGARDING DEBT SECURITIES AS AT 31ST DECEMBER 2016

Unit Linked Fund								
	Market Value		As at 31/03/2016 Previous year	as % of total for this class	Book Value		As at 31/03/2016 Previous year	as % of total for this class
	As at 31/12/2016	as % of total for this class			As at 31/12/2016	as % of total for this class		
Break down by credit rating								
AAA rated	5,608	16.9	7,917	22.7	5,399	16.8	7,746	22.7
AA or better	107	0.3	854	2.5	100	0.3	858	2.5
Rated below AA but above A	695	2.1	668	1.9	671	2.1	670	2.0
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign Rating)	26,803	80.7	25,381	72.9	25,880	80.7	24,792	72.8
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	6,027	18.1	9,302	26.7	6,017	18.8	9,179	26.9
more than 1 year and upto 3years	510	1.5	1,532	4.4	490	1.5	1,500	4.4
More than 3years and up to 7years	18,270	55.0	12,827	36.8	17,477	54.5	12,499	36.7
More than 7 years and up to 10 years	5,373	16.2	7,890	22.7	5,089	15.9	7,675	22.5
More than 10 years and up to 15 years	2,783	8.4	3,037	8.7	2,748	8.6	2,983	8.8
More than 15 years and up to 20 years	-	-	-	-	-	-	-	-
Above 20 years	251	0.8	231	0.7	230	0.7	230	0.7
Breakdown by type of the issuer								
a. Central Government	21,345	64.3	24,596	70.6	20,551	64.1	24,050	70.6
b. State Government	5,458	16.4	785	2.3	5,329	16.6	742	2.2
c. Corporate Securities	6,410	19.3	9,439	27.1	6,170	19.3	9,274	27.2
Total	33,213	100.0	34,820	100.0	32,050	100.0	34,066	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.2
3. Book Value refers to Purchase Cost.