

## L-29 - DETAIL REGARDING DEBT SECURITIES AS AT 30TH JUNE 2018

(Rs in Lakhs)

| Life Fund                              |                  |                              |                                |                              |                  |                              |                                |                              |
|--|------------------|------------------------------|--------------------------------|------------------------------|------------------|------------------------------|--------------------------------|------------------------------|
|  | Market Value     |                              |                                |                              | Book Value       |                              |                                |                              |
|  | As at 30/06/2018 | as % of total for this class | As at 31/03/2018 Previous year | as % of total for this class | As at 30/06/2018 | as % of total for this class | As at 31/03/2018 Previous year | as % of total for this class |
| <b>Break down by credit rating</b>     |                  |                              |                                |                              |                  |                              |                                |                              |
| AAA rated                              | 78,183           | 24.0                         | 73,013                         | 23.3                         | 78,654           | 23.5                         | 71,010                         | 22.8                         |
| AA or better                           | 73,105           | 22.5                         | 71,474                         | 22.8                         | 72,920           | 21.8                         | 69,408                         | 22.3                         |
| Rated below AA but above A             | 981              | 0.3                          | 1,017                          | 0.3                          | 1,053            | 0.3                          | 1,054                          | 0.3                          |
| Rated below A but above B              | -                | -                            | -                              | -                            | -                | -                            | -                              | -                            |
| Any other (Sovereign Rating)           | 173,020          | 53.2                         | 168,065                        | 53.6                         | 181,655          | 54.3                         | 169,970                        | 54.6                         |
| <b>BREAKDOWN BY RESIDUAL MATURITY</b>  |                  |                              |                                |                              |                  |                              |                                |                              |
| Up to 1 year                           | 1,733            | 0.5                          | 1,747                          | 0.6                          | 1,719            | 0.5                          | 1,719                          | 0.6                          |
| more than 1 year and upto 3 years      | 7,616            | 2.3                          | 6,320                          | 2.0                          | 7,528            | 2.3                          | 6,104                          | 2.0                          |
| More than 3 years and up to 7 years    | 82,309           | 25.3                         | 80,760                         | 25.8                         | 81,919           | 24.5                         | 78,075                         | 25.1                         |
| More than 7 years and up to 10 years   | 101,658          | 31.3                         | 95,272                         | 30.4                         | 104,116          | 31.1                         | 94,323                         | 30.3                         |
| More than 10 years and up to 15 years  | 33,328           | 10.2                         | 34,391                         | 11.0                         | 34,510           | 10.3                         | 34,456                         | 11.1                         |
| More than 15 years and up to 20 years  | 39,895           | 12.3                         | 37,341                         | 11.9                         | 42,059           | 12.6                         | 37,803                         | 12.1                         |
| Above 20 years                         | 58,749           | 18.1                         | 57,737                         | 18.4                         | 62,433           | 18.7                         | 58,963                         | 18.9                         |
| <b>Breakdown by type of the issuer</b> |                  |                              |                                |                              |                  |                              |                                |                              |
| a. Central Government                  | 114,728          | 35.3                         | 111,165                        | 35.5                         | 120,455          | 36.0                         | 112,456                        | 36.1                         |
| b. State Government                    | 58,292           | 17.9                         | 56,900                         | 18.1                         | 61,200           | 18.3                         | 57,515                         | 18.5                         |
| c. Corporate Securities                | 152,268          | 46.8                         | 145,504                        | 46.4                         | 152,627          | 45.7                         | 141,472                        | 45.4                         |
| <b>Total</b>                           | <b>325,288</b>   | <b>100.0</b>                 | <b>313,569</b>                 | <b>100.0</b>                 | <b>334,282</b>   | <b>100.0</b>                 | <b>311,442</b>                 | <b>100.0</b>                 |

**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 Amortised Cost.

| Unit Linked Fund                       |                     |                                 |                                      |                                 |                     |                                 |                                      |                                 |
|--|---------------------|---------------------------------|--------------------------------------|---------------------------------|---------------------|---------------------------------|--------------------------------------|---------------------------------|
|  | Market Value        |                                 |                                      |                                 | Book Value          |                                 |                                      |                                 |
|  | As at<br>30/06/2018 | as % of total<br>for this class | As at<br>31/03/2018<br>Previous year | as % of total<br>for this class | As at<br>30/06/2018 | as % of total<br>for this class | As at<br>31/03/2018<br>Previous year | as % of total<br>for this class |
| <b>Break down by credit rating</b>     |                     |                                 |                                      |                                 |                     |                                 |                                      |                                 |
| AAA rated                              | 3,950               | 21.3                            | 4,216                                | 21.1                            | 3,959               | 21.1                            | 4,144                                | 20.9                            |
| AA or better                           | 966                 | 5.2                             | 787                                  | 3.9                             | 973                 | 5.2                             | 774                                  | 3.9                             |
| Rated below AA but above A             | -                   | -                               | -                                    | -                               | -                   | -                               | -                                    | -                               |
| Rated below A but above B              | -                   | -                               | -                                    | -                               | -                   | -                               | -                                    | -                               |
| Any other (Sovereign Rating)           | 13,646              | 73.5                            | 14,945                               | 74.9                            | 13,814              | 73.7                            | 14,868                               | 75.1                            |
|  |                     |                                 |                                      |                                 |                     |                                 |                                      |                                 |
| <b>BREAKDOWN BY RESIDUAL MATURITY</b>  |                     |                                 |                                      |                                 |                     |                                 |                                      |                                 |
| Up to 1 year                           | 4,626               | 24.9                            | 2,921                                | 14.6                            | 4,631               | 24.7                            | 2,926                                | 14.8                            |
| more than 1 year and upto 3 years      | 2,899               | 15.6                            | 3,082                                | 15.4                            | 2,835               | 15.1                            | 2,986                                | 15.1                            |
| More than 3 years and up to 7 years    | 9,980               | 53.8                            | 9,806                                | 49.2                            | 10,157              | 54.2                            | 9,744                                | 49.2                            |
| More than 7 years and up to 10 years   | 1,057               | 5.7                             | 2,688                                | 13.5                            | 1,122               | 6.0                             | 2,704                                | 13.7                            |
| More than 10 years and up to 15 years  | -                   | -                               | 1,453                                | 7.3                             | -                   | -                               | 1,426                                | 7.2                             |
| More than 15 years and up to 20 years  | -                   | -                               | -                                    | -                               | -                   | -                               | -                                    | -                               |
| Above 20 years                         | -                   | -                               | -                                    | -                               | -                   | -                               | -                                    | -                               |
|  |                     |                                 |                                      |                                 |                     |                                 |                                      |                                 |
| <b>Breakdown by type of the issuer</b> |                     |                                 |                                      |                                 |                     |                                 |                                      |                                 |
| a. Central Government                  | 10,004              | 53.9                            | 11,206                               | 56.2                            | 10,048              | 53.6                            | 11,095                               | 56.1                            |
| b. State Government                    | 3,642               | 19.6                            | 3,739                                | 18.7                            | 3,766               | 20.1                            | 3,773                                | 19.1                            |
| c. Corporate Securities                | 4,916               | 26.5                            | 5,003                                | 25.1                            | 4,931               | 26.3                            | 4,918                                | 24.9                            |
| <b>Total</b>                           | <b>18,562</b>       | <b>100.0</b>                    | <b>19,948</b>                        | <b>100.0</b>                    | <b>18,745</b>       | <b>100.0</b>                    | <b>19,786</b>                        | <b>100.0</b>                    |

**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.