

## Detail Regarding Debt Securities FUND :LINKED

|                                       | MARKET VALUE     |               |                  |               | BOOK VALUE       |               |                  |               |
|---------------------------------------|------------------|---------------|------------------|---------------|------------------|---------------|------------------|---------------|
|                                       | As at 30.09.2015 | as % of total | As at 30.09.2014 | as % of total | As at 30.09.2015 | as % of total | As at 30.09.2014 | as % of total |
| <b>Breakdown by Credit Rating</b>     |                  |               |                  |               |                  |               |                  |               |
| Sovereign                             | 11,279.56        | 57.30         | 12,467.80        | 57.31         | 11,150.79        | 54.49         | 12,661.47        | 57.92         |
| AAA rated                             | 5,470.11         | 27.79         | 6,064.18         | 27.87         | 5,730.89         | 28.00         | 5,894.44         | 26.96         |
| AA or better                          | 1,899.58         | 9.65          | 1,956.36         | 8.99          | 2,207.82         | 10.79         | 1,945.22         | 8.90          |
| Rated below AA but above A            | 447.56           | 2.27          | 1,192.73         | 5.48          | 735.82           | 3.60          | 1,192.56         | 5.46          |
| Rated below A but above B             | 220.33           | 1.12          | 11.83            | 0.05          | 339.13           | 1.66          | 11.90            | 0.05          |
| Any Other                             | 367.47           | 1.87          | 63.59            | 0.29          | 301.17           | 1.47          | 155.14           | 0.71          |
| <b>Rating- Total</b>                  | <b>19,684.61</b> | <b>100.00</b> | <b>21,756.49</b> | <b>100.00</b> | <b>20,465.62</b> | <b>100.00</b> | <b>21,860.72</b> | <b>100.00</b> |
| <b>Breakdown by Residual Maturity</b> |                  |               |                  |               |                  |               |                  |               |
| Upto 1 Year                           | 1,521.50         | 7.73          | 3,084.12         | 14.18         | 1,529.37         | 7.47          | 3,125.31         | 14.30         |
| More than 1 year and Upto 3 Years     | 5,961.29         | 30.28         | 5,855.19         | 26.91         | 6,075.51         | 29.69         | 5,733.89         | 26.23         |
| More than 3 years and Upto 7 Years    | 9,024.38         | 45.84         | 8,698.85         | 39.98         | 9,388.23         | 45.87         | 8,855.74         | 40.51         |
| More than 7 years and Upto 10 Years   | 2,564.97         | 13.03         | 2,858.47         | 13.14         | 2,684.33         | 13.12         | 2,862.73         | 13.10         |
| More than 10 years and Upto 15 Years  | 612.48           | 3.11          | 1,260.04         | 5.79          | 788.18           | 3.85          | 1,283.05         | 5.87          |
| More than 15 years and Upto 20 Years  | 0.00             | 0.00          | 0.00             | 0.00          | 0.00             | 0.00          | 0.00             | 0.00          |
| Above 20 years                        | 0.00             | 0.00          | 0.00             | 0.00          | 0.00             | 0.00          | 0.00             | 0.00          |
| <b>Maturity - Total</b>               | <b>19,684.61</b> | <b>100.00</b> | <b>21,756.68</b> | <b>100.00</b> | <b>20,465.62</b> | <b>100.00</b> | <b>21,860.72</b> | <b>100.00</b> |
| <b>Breakdown by type of issuer</b>    |                  |               |                  |               |                  |               |                  |               |
| a. Central Government                 | 5,033.05         | 25.57         | 6,302.29         | 28.97         | 4,983.60         | 24.35         | 6,391.74         | 29.24         |
| b. State Government                   | 6,246.51         | 31.73         | 6,165.51         | 28.34         | 6,167.19         | 30.13         | 6,269.73         | 28.68         |
| c. Corporate Securities               | 8,405.05         | 42.70         | 9,288.68         | 42.69         | 9,314.83         | 45.51         | 9,199.25         | 42.08         |
| <b>Issuer - Total</b>                 | <b>19,684.61</b> | <b>100.00</b> | <b>21,756.48</b> | <b>100.00</b> | <b>20,465.62</b> | <b>100.00</b> | <b>21,860.72</b> | <b>100.00</b> |

1. In case of debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification
2. The detail of ULIP and Non-ULIP will be given separately.
3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting / investment regulations