

Detail Regarding Debt Securities FUND :NON-LINKED

| | MARKET VALUE | | | | BOOK VALUE | | | |
|--|------------------|---------------|------------------|---------------|------------------|---------------|------------------|---------------|
| | As at 31.12.2017 | as % of total | As at 31.12.2016 | as % of total | As at 31.12.2017 | as % of total | As at 31.12.2016 | as % of total |
| Breakdown by Credit Rating | | | | | | | | |
| Sovereign | 1,698,098 | 85.07 | 1,525,843 | 82.81 | 1,645,571 | 83.96 | 1,400,720 | 82.24 |
| AAA rated | 215,078 | 10.78 | 217,099 | 11.78 | 213,223 | 10.88 | 198,261 | 11.64 |
| AA or better | 33,081 | 1.66 | 39,330 | 2.13 | 35,019 | 1.79 | 37,303 | 2.19 |
| Rated below AA but above A (A or better) | 21,486 | 1.08 | 20,166 | 1.09 | 22,457 | 1.15 | 17,686 | 1.04 |
| Rated below A but above B | 1,793 | 0.09 | 8,522 | 0.46 | 2,719 | 0.14 | 7,957 | 0.47 |
| Any Other | 26,545 | 1.33 | 31,654 | 1.72 | 41,007 | 2.09 | 41,219 | 2.42 |
| Rating- Total | 1,996,081 | 100.00 | 1,842,614 | 100.00 | 1,959,996 | 100.00 | 1,703,147 | 100.00 |
| Breakdown by Residual Maturity | | | | | | | | |
| Upto 1 Year | 35,756 | 1.79 | 47,325 | 2.57 | 40,593 | 2.07 | 50,903 | 2.99 |
| More than 1 year and Upto 3 Years | 123,808 | 6.20 | 102,355 | 5.55 | 126,272 | 6.44 | 99,726 | 5.86 |
| More than 3 years and Upto 7 Years | 493,056 | 24.70 | 419,605 | 22.77 | 471,994 | 24.08 | 391,394 | 22.98 |
| More than 7 years and Upto 10 Years | 465,955 | 23.34 | 482,427 | 26.18 | 459,836 | 23.46 | 448,411 | 26.33 |
| More than 10 years and Upto 15 Years | 266,590 | 13.36 | 179,371 | 9.73 | 259,264 | 13.23 | 164,766 | 9.67 |
| More than 15 years and Upto 20 Years | 223,313 | 11.19 | 293,758 | 15.94 | 221,376 | 11.29 | 268,952 | 15.79 |
| Above 20 years | 387,603 | 19.42 | 317,774 | 17.25 | 380,661 | 19.42 | 278,995 | 16.38 |
| Maturity- Total | 1,996,081 | 100.00 | 1,842,614 | 100.00 | 1,959,996 | 100.00 | 1,703,147 | 100.00 |
| Breakdown by type of issuer | | | | | | | | |
| a. Central Government | 939,739 | 47.08 | 891,087 | 48.36 | 908,083 | 46.33 | 811,541 | 47.65 |
| b. State Government | 758,360 | 37.99 | 635,538 | 34.49 | 737,488 | 37.63 | 593,479 | 34.85 |
| c. Corporate Securities | 297,982 | 14.93 | 315,989 | 17.15 | 314,425 | 16.04 | 298,127 | 17.50 |
| Issuer- Total | 1,996,081 | 100.00 | 1,842,614 | 100.00 | 1,959,996 | 100.00 | 1,703,147 | 100.00 |