

Detail Regarding Debt Securities FUND :NON-LINKED

	MARKET VALUE				BOOK VALUE			
	As at 30.09.2017	as % of total	As at 30.09.2016	as % of total	As at 30.09.2017	as % of total	As at 30.09.2016	as % of total
Breakdown by Credit Rating								
Sovereign	1,714,078	84.94	1,472,762	82.52	1,604,506	84.10	1,357,233	82.13
AAA rated	220,414	10.92	214,292	12.01	207,189	10.86	193,950	11.74
AA or better	29,906	1.48	33,522	1.88	29,717	1.56	31,156	1.89
Rated below AA but above A (A or above)	21,127	1.05	22,212	1.24	21,570	1.13	18,901	1.14
Rated below A but above B	2,681	0.13	8,112	0.45	3,543	0.19	9,319	0.56
Any Other	29,815	1.48	33,815	1.89	41,390	2.17	41,883	2.53
Rating- Total	2,018,021	100.00	1,784,715	100.00	1,907,915	100.00	1,652,443	100.00
Breakdown by Residual Maturity								
Upto 1 Year	34,559	1.71	43,144	2.42	38,392	2.01	46,140	2.79
More than 1 year and Upto 3 Years	119,605	5.93	99,386	5.57	119,050	6.24	97,055	5.87
More than 3 years and Upto 7 Years	484,420	24.00	391,233	21.92	454,158	23.80	369,040	22.33
More than 7 years and Upto 10 Years	500,198	24.79	479,415	26.86	478,626	25.09	446,563	27.02
More than 10 years and Upto 15 Years	272,722	13.51	176,942	9.91	254,439	13.34	163,709	9.91
More than 15 years and Upto 20 Years	220,059	10.90	291,979	16.36	208,996	10.95	266,461	16.13
Above 20 years	386,457	19.15	302,615	16.96	354,254	18.57	263,474	15.94
Maturity- Total	2,018,020	100.00	1,784,715	100.00	1,907,915	100.00	1,652,443	100.00
Breakdown by type of issuer								
a. Central Government	949,302	47.04	863,606	48.39	879,551	46.10	787,293	47.64
b. State Government	764,776	37.90	609,156	34.13	724,955	38.00	569,939	34.49
c. Corporate Securities	303,942	15.06	311,953	17.48	303,409	15.90	295,210	17.87
Issuer- Total	2,018,020	100.00	1,784,715	100.00	1,907,915	100.00	1,652,443	100.00