

Detail Regarding Debt Securities FUND :NON-LINKED

	MARKET VALUE				BOOK VALUE			
	As at 30.09.2018	as % of total	As at 30.09.2017	as % of total	As at 30.09.2018	as % of total	As at 30.09.2017	as % of total
Breakdown by Credit Rating								
Sovereign	1,758,197	86.13	1,714,078	84.94	1,786,228	85.04	1,604,506	84.10
AAA rated	208,423	10.21	220,414	10.92	212,664	10.12	207,189	10.86
AA or better	33,499	1.64	29,906	1.48	37,752	1.80	29,717	1.56
Rated below AA but above A (A or better)	20,594	1.01	21,127	1.05	21,577	1.03	21,570	1.13
Rated below A but above B	2,174	0.11	2,681	0.13	2,340	0.11	3,543	0.19
Any Other	18,420	0.90	29,815	1.48	39,938	1.90	41,390	2.17
Rating- Total	2,041,307	100.00	2,018,020	100.00	2,100,499	100.00	1,907,915	100.00
Breakdown by Residual Maturity								
Upto 1 Year	52,804	2.59	34,559	1.71	66,367	3.16	38,392	2.01
More than 1 year and Upto 3 Years	148,968	7.30	119,605	5.93	150,231	7.15	119,050	6.24
More than 3 years and Upto 7 Years	508,768	24.92	484,420	24.00	508,648	24.22	454,158	23.80
More than 7 years and Upto 10 Years	417,448	20.45	500,198	24.79	432,391	20.59	478,626	25.09
More than 10 years and Upto 15 Years	247,320	12.12	272,722	13.51	250,401	11.92	254,439	13.34
More than 15 years and Upto 20 Years	237,958	11.66	220,059	10.90	250,560	11.93	208,996	10.95
Above 20 years	428,040	20.97	386,457	19.15	441,901	21.04	354,254	18.57
Maturity- Total	2,041,307	100.00	2,018,020	100.00	2,100,499	100.00	1,907,915	100.00
Breakdown by type of issuer								
a. Central Government	958,915	46.98	949,302	47.04	980,679	46.69	879,551	46.10
b. State Government	799,281	39.16	764,776	37.90	809,227	38.53	724,955	38.00
c. Corporate Securities	283,110	13.87	303,942	15.06	310,594	14.79	303,409	15.90
Issuer- Total	2,041,307	100.00	2,018,020	100.00	2,100,499	100.00	1,907,915	100.00