

## Detail Regarding Debt Securities FUND : Non-Linked

Rs in Crores

|  | MARKET VALUE     |               |                               |               | BOOK VALUE       |               |                               |               |
|--|------------------|---------------|-------------------------------|---------------|------------------|---------------|-------------------------------|---------------|
|  | As on 3/31/2019  | as % of total | Previous Year as on 3/31/2018 | as % of total | As on 3/31/2019  | as % of total | Previous Year as on 3/31/2018 | as % of total |
| <b>Breakdown by Credit Rating</b>        |                  |               |                               |               |                  |               |                               |               |
| Sovereign                                | 1,933,224        | 86.52         | 1,731,421                     | 84.85         | 1,869,546        | 85.07         | 1687158.00                    | 83.97         |
| AAA rated                                | 220,015          | 9.85          | 225,067                       | 11.03         | 215,799          | 9.82          | 217234.00                     | 10.81         |
| AA or better                             | 35,666           | 1.60          | 38,595                        | 1.89          | 41,187           | 1.87          | 41253.00                      | 2.05          |
| Rated below AA but above A (A or better) | 28,673           | 1.28          | 18,618                        | 0.91          | 29,785           | 1.36          | 18682.00                      | 0.93          |
| Rated below A but above B                | 3,258            | 0.15          | 2,492                         | 0.12          | 4,055            | 0.18          | 2532.00                       | 0.13          |
| Any Other                                | 13,688           | 0.61          | 24,494                        | 1.20          | 37,172           | 1.69          | 42386.00                      | 2.11          |
| <b>Rating</b>                            | <b>2,234,524</b> | <b>100.00</b> | <b>2,040,687</b>              | <b>100.00</b> | <b>2,197,544</b> | <b>100.00</b> | <b>2009245.00</b>             | <b>100.00</b> |
| <b>Breakdown by Residual Maturity</b>    |                  |               |                               |               |                  |               |                               |               |
| Upto 1 Year                              | 77,704           | 3.48          | 50,798                        | 2.49          | 88,321           | 4.02          | 56,090                        | 2.79          |
| More than 1 year and Upto 3 Years        | 168,566          | 7.54          | 125,030                       | 6.13          | 165,332          | 7.52          | 127,073                       | 6.32          |
| More than 3 years and Upto 7 Years       | 561,621          | 25.13         | 537,135                       | 26.32         | 543,281          | 24.72         | 520,531                       | 25.91         |
| More than 7 years and Upto 10 Years      | 365,837          | 16.37         | 439,877                       | 21.56         | 369,289          | 16.80         | 442,227                       | 22.01         |
| More than 10 years and Upto 15 Years     | 334,478          | 14.97         | 260,472                       | 12.76         | 325,112          | 14.79         | 253,226                       | 12.60         |
| More than 15 years and Upto 20 Years     | 201,826          | 9.03          | 226,969                       | 11.12         | 200,022          | 9.10          | 226,764                       | 11.29         |
| Above 20 years                           | 524,492          | 23.47         | 400,406                       | 19.62         | 506,187          | 23.03         | 383,334                       | 19.08         |
| <b>Maturity</b>                          | <b>2,234,524</b> | <b>100.00</b> | <b>2,040,687</b>              | <b>100.00</b> | <b>2,197,544</b> | <b>100.00</b> | <b>2,009,245</b>              | <b>100.00</b> |
| <b>Breakdown by type of issuer</b>       |                  |               |                               |               |                  |               |                               |               |
| a. Central Government                    | 1,092,262        | 48.88         | 946,336                       | 46.37         | 1,052,782        | 47.91         | 915,675                       | 45.57         |
| b. State Government                      | 861,752          | 38.57         | 791,725                       | 38.80         | 837,554          | 38.11         | 778,122                       | 38.73         |
| c. Corporate Securities                  | 280,510          | 12.55         | 302,627                       | 14.83         | 307,208          | 13.98         | 315,448                       | 15.70         |
| <b>Issuer</b>                            | <b>2,234,524</b> | <b>100.00</b> | <b>2,040,687</b>              | <b>100.00</b> | <b>2,197,544</b> | <b>100.00</b> | <b>2,009,245</b>              | <b>100.00</b> |