

Detail Regarding Debt Securities FUND :NON-LINKED

	MARKET VALUE				BOOK VALUE			
	As at 31.12.2016	as % of total	As at 31.12.2015	as % of total	As at 31.12.2016	as % of total	As at 31.12.2015	as % of total
Breakdown by Credit Rating								
Sovereign	1,525,843	82.81	1,193,206	79.90	1,400,720	82.24	1,180,185	80.02
AAA rated	217,099	11.78	207,625	13.90	198,261	11.64	195,545	13.26
AA or better	39,330	2.13	37,738	2.53	37,303	2.19	36,012	2.44
Rated below AA but above A	20,166	1.09	15,402	1.03	17,686	1.04	10,044	0.68
Rated below A but above B	8,522	0.46	7,653	0.51	7,957	0.47	8,668	0.59
Any Other	31,654	1.72	31,773	2.13	41,219	2.42	44,473	3.02
Rating- Total	1,842,614	100.00	1,493,397	100.00	1,703,147	100.00	1,474,927	100.00
Breakdown by Residual Maturity								
Upto 1 Year	47,325	2.57	37,273	2.50	50,903	2.99	39,486	2.68
More than 1 year and Upto 3 Years	102,355	5.55	82,117	5.50	99,726	5.86	81,404	5.52
More than 3 years and Upto 7 Years	419,605	22.77	335,990	22.50	391,394	22.98	331,573	22.48
More than 7 years and Upto 10 Years	482,427	26.18	236,818	15.86	448,411	26.33	243,936	16.54
More than 10 years and Upto 15 Years	179,371	9.73	386,045	25.85	164,766	9.67	375,648	25.47
More than 15 years and Upto 20 Years	293,758	15.94	166,548	11.15	268,952	15.79	164,730	11.17
Above 20 years	317,774	17.25	248,606	16.65	278,995	16.38	238,150	16.15
Maturity- Total	1,842,614	100.00	1,493,397	100.00	1,703,147	100.00	1,474,927	100.00
Breakdown by type of issuer								
a. Central Government	891,087	48.36	718,062	48.08	811,541	47.65	700,263	47.48
b. State Government	635,538	34.49	475,144	31.82	593,479	34.85	479,922	32.54
c. Corporate Securities	315,989	17.15	300,191	20.10	298,127	17.50	294,742	19.98
Issuer- Total	1,842,614	100.00	1,493,397	100.00	1,703,147	100.00	1,474,927	100.00