

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

30-Sep-2020

(₹ in Lacs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30th Sep, 2020	As % of total for this class	As at 30th Sep, 2019	As % of total for this class	As at 30th Sep, 2020	As % of total for this class	As at 30th Sep, 2019	As % of total for this class
Break down by credit rating								
AAA rated	45,853.55	27.07	72,584.69	31.44	44,656.92	26.26	71,973.65	31.02
AA or better	549.43	0.32	1,048.74	0.45	537.97	0.32	1,044.62	0.45
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	122,097.08	72.08	147,769.35	64.00	122,061.93	71.77	147,606.03	63.61
A1+/F1+/P1+/PR1+	270.44	0.16	8,870.82	3.84	270.44	0.16	8,870.82	3.82
A1 /F1 /P1	-	-	-	-	-	-	-	-
A4	-	-	-	-	-	-	-	-
C	-	-	-	-	-	-	-	-
D	625.00	0.37	625.00	0.27	2,553.68	1.50	2,553.68	1.10
Non-Rated	-	-	-	-	-	-	-	-
	169,395.49	100.00	230,898.60	100.00	170,080.94	100.00	232,048.80	100.00
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	68,747.76	40.58	142,386.75	61.67	68,747.76	40.42	142,428.74	61.38
more than 1 year and upto 3years	9,161.46	5.41	9,499.58	4.11	10,905.26	6.41	9,391.30	4.05
More than 3years and up to 7years	33,466.94	19.76	29,732.59	12.88	32,963.33	19.38	31,628.39	13.63
More than 7 years and up to 10 years	58,019.33	34.25	30,687.03	13.29	57,464.60	33.79	30,176.78	13.00
More than 10 years and up to 15 years	-	-	18,592.65	8.05	-	-	18,423.59	7.94
More than 15 years and up to 20 years	-	-	-	-	-	-	-	-
Above 20 years	-	-	-	-	-	-	-	-
	169,395.49	100.00	230,898.60	100.00	170,080.94	100.00	232,048.80	100.00
Breakdown by type of the issuer								
a. Central Government	131,142.53	77.42	180,451.79	78.15	131,059.03	77.06	180,226.74	77.67
b. State Government	5,042.22	2.98	6,808.67	2.95	5,090.57	2.99	6,870.39	2.96
c. Corporate Securities	33,210.74	19.61	43,638.15	18.90	33,931.34	19.95	44,951.67	19.37
	169,395.49	100.00	230,898.60	100.00	170,080.94	100.00	232,048.80	100.00

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. The detail of ULIP and Non-ULIP will be given separately.
3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.

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Detail regarding debt securities

NON-ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

30-Sep-2020

(₹ in Lacs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30th Sep, 2020	As % of total for this class	As at 30th Sep, 2019	As % of total for this class	As at 30th Sep, 2020	As % of total for this class	As at 30th Sep, 2019	As % of total for this class
Break down by credit rating								
AAA rated	431,641.82	25.44	305,397.61	22.31	401,666.12	25.78	293,713.09	22.62
AA or better	2,976.03	0.18	7,752.98	0.57	2,726.65	0.17	7,538.40	0.58
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	1,260,356.49	74.27	1,053,890.46	76.98	1,151,918.13	73.92	990,339.42	76.28
A1+/F1+/P1+/PR1+	-	0.00	-	0.00	-	-	-	-
A1 /F1 /P1	-	0.00	-	0.00	-	-	-	-
A2	-	-	-	-	-	-	-	-
A4	-	-	-	-	-	-	-	-
C	-	-	-	-	-	-	-	-
D	2,000.00	0.12	2,000.00	0.15	1,987.74	0.13	6,758.33	0.52
Non-Rated	-	-	-	-	-	-	-	-
	1,696,974.34	100.00	1,369,041.04	100.00	1,558,298.65	100.00	1,298,349.25	100.00
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	99,338.44	5.85	106,042.92	7.75	99,178.77	6.36	105,949.85	8.16
more than 1 year and upto 3 years	39,783.62	2.34	29,382.73	2.15	37,649.67	2.42	28,942.10	2.23
More than 3 years and up to 7 years	63,397.60	3.74	41,983.75	3.07	58,396.01	3.75	41,449.01	3.19
More than 7 years and up to 10 years	308,918.27	18.20	199,512.24	14.57	285,487.31	18.32	192,368.66	14.82
More than 10 years and up to 15 years	376,966.90	22.21	251,920.40	18.40	350,139.26	22.47	236,268.56	18.20
More than 15 years and up to 20 years	229,810.29	13.54	135,386.49	9.89	210,603.94	13.51	126,387.88	9.73
Above 20 years	578,759.21	34.11	604,812.53	44.18	516,843.69	33.17	566,983.19	43.67
	1,696,974.34	100.00	1,369,041.04	100.00	1,558,298.65	100.00	1,298,349.25	100.00
Breakdown by type of the issuer								
a. Central Government	966,230.87	56.94	857,908.92	62.66	881,413.55	56.56	807,675.64	62.21
b. State Government	346,890.63	20.44	209,501.54	15.30	323,269.58	20.75	196,183.79	15.11
c. Corporate Securities	383,852.84	22.62	301,630.58	22.03	353,615.52	22.69	294,489.82	22.68
	1,696,974.34	100.00	1,369,041.04	100.00	1,558,298.65	100.00	1,298,349.25	100.00

Note

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- Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.