

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

31-Mar-2020

(₹ in Lacs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31st Mar, 2020	As % of total for this class	As at 31st Mar, 2019	As % of total for this class	As at 31st Mar, 2020	As % of total for this class	As at 31st Mar, 2019	As % of total for this class
Break down by credit rating								
AAA rated	74,450.94	38.83	80,308.96	32.22	72,832.06	38.09	80,023.43	32.18
AA or better	549.77	0.29	3,981.45	1.60	537.97	0.28	3,992.97	1.61
Rated below AA but above A	-	-	2,549.29	1.02	-	-	2,553.68	1.03
Rated below A but above B	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	114,906.67	59.93	146,921.34	58.95	114,094.99	59.66	146,595.29	58.96
A1+/F1+/P1+/PR1+	1,216.62	0.63	15,483.07	6.21	1,216.62	0.64	15,483.07	6.23
A1 /F1 /P1	-	-	-	-	-	-	-	-
A4	-	-	-	-	-	-	-	-
C	-	-	-	-	-	-	-	-
D	625.00	0.33	-	-	2,553.68	1.34	-	-
Non-Rated	-	-	-	-	-	-	-	-
	191,749.00	100.00	249,244.10	100.00	191,235.32	100.00	248,648.44	100.00
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	99,444.70	51.86	134,356.84	53.91	99,447.76	52.00	134,425.99	54.06
more than 1 year and upto 3years	7,020.40	3.66	13,260.25	5.32	6,838.34	3.58	13,275.49	5.34
More than 3years and up to 7years	33,186.27	17.31	29,220.06	11.72	34,372.55	17.97	29,036.84	11.68
More than 7 years and up to 10 years	35,610.02	18.57	53,359.45	21.41	34,517.85	18.05	53,061.73	21.34
More than 10 years and up to 15 years	14,819.92	7.73	9,766.00	3.92	14,463.39	7.56	9,688.25	3.90
More than 15 years and up to 20 years	-	-	9,281.50	3.72	-	-	9,160.14	3.68
Above 20 years	1,667.68	0.87	-	-	1,595.44	0.83	-	-
	191,749.00	100.00	249,244.10	100.00	191,235.32	100.00	248,648.44	100.00
Breakdown by type of the issuer								
a. Central Government	148,173.62	77.27	142,897.77	57.33	147,383.19	77.07	142,548.81	57.33
b. State Government	1,779.02	0.93	35,712.25	14.33	1,757.77	0.92	35,735.16	14.37
c. Corporate Securities	41,796.36	21.80	70,634.07	28.34	42,094.37	22.01	70,364.46	28.30
	191,749.00	100.00	249,244.10	100.00	191,235.32	100.00	248,648.44	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.

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

NON-ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

31-Mar-2020
(₹ in Lacs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31st Mar, 2020	As % of total for this class	As at 31st Mar, 2019	As % of total for this class	As at 31st Mar, 2020	As % of total for this class	As at 31st Mar, 2019	As % of total for this class
Break down by credit rating								
AAA rated	392,277.85	25.44	318,994.00	25.68	370,521.37	26.00	316,086.93	25.88
AA or better	4,943.10	0.32	4,942.00	0.40	4,735.27	0.33	5,056.31	0.41
Rated below AA but above A	-	-	7,952.74	0.64	-	-	7,945.87	0.65
Rated below A but above B	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	1,142,462.65	74.10	889,152.48	71.57	1,044,098.29	73.27	864,755.16	70.80
A1+ /F1+ /P1+ /PR1+	-	0.00	2,488.30	0.20	-	-	2,488.30	0.20
A1 /F1 /P1	-	0.00	-	0.00	-	-	-	-
A2	-	-	-	-	-	-	-	-
A4	-	-	18,750.00	1.51	-	-	24,996.78	2.05
C	-	-	-	-	-	-	-	-
D	2,000.00	0.13	-	-	5,565.69	0.39	-	-
Non-Rated	-	-	-	-	-	-	-	-
	1,541,683.61	100.00	1,242,279.51	100.00	1,424,920.62	100.00	1,221,329.34	100.00
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	105,675.76	6.85	94,660.82	7.62	105,530.40	7.41	100,849.27	8.26
more than 1 year and upto 3 years	32,434.54	2.10	17,956.17	1.45	31,221.48	2.19	17,684.64	1.45
More than 3 years and up to 7 years	53,867.35	3.49	56,009.32	4.51	52,140.76	3.66	54,269.40	4.44
More than 7 years and up to 10 years	249,530.48	16.19	143,935.39	11.59	236,561.59	16.60	140,293.78	11.49
More than 10 years and up to 15 years	286,449.47	18.58	292,966.30	23.58	263,716.74	18.51	286,850.26	23.49
More than 15 years and up to 20 years	147,215.72	9.55	98,474.19	7.93	137,675.32	9.66	95,168.63	7.79
Above 20 years	666,510.28	43.23	538,277.31	43.33	598,074.32	41.97	526,213.36	43.09
	1,541,683.61	100.00	1,242,279.51	100.00	1,424,920.62	100.00	1,221,329.34	100.00
Breakdown by type of the issuer								
a. Central Government	904,822.15	58.69	778,530.33	62.67	822,858.61	57.75	757,452.52	62.02
b. State Government	275,889.44	17.90	142,021.59	11.43	259,488.62	18.21	138,702.08	11.36
c. Corporate Securities	360,972.01	23.41	321,727.59	25.90	342,573.39	24.04	325,174.74	26.62
	1,541,683.61	100.00	1,242,279.51	100.00	1,424,920.62	100.00	1,221,329.34	100.00

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