

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

31-Dec-2019

(₹ in Lacs)

| Detail Regarding debt securities | | | | | | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31st Dec, 2019 | As % of total for this class | As at 31st Dec, 2018 | As % of total for this class | As at 31st Dec, 2019 | As % of total for this class | As at 31st Dec, 2018 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 67,336.32 | 30.48 | 82,981.01 | 28.40 | 66,609.14 | 29.97 | 83,252.07 | 28.61 |
| AA or better | 532.77 | 0.24 | 4,935.86 | 1.69 | 537.97 | 0.24 | 4,993.76 | 1.72 |
| Rated below AA but above A | - | - | - | - | - | - | - | - |
| Any Other | | | | | | | | |
| SOVEREIGN | 148,202.54 | 67.08 | 175,651.10 | 60.11 | 148,277.89 | 66.73 | 174,152.90 | 59.84 |
| A1+ / F1+ / P1+ / PR1+ | 4,237.01 | 1.92 | 28,636.05 | 9.80 | 4,237.01 | 1.91 | 28,636.05 | 9.84 |
| A1 / F1 / P1 | - | - | - | - | - | - | - | - |
| A+/A and below A | - | - | - | - | - | - | - | - |
| A4 | - | - | - | - | - | - | - | - |
| C | - | - | - | - | - | - | - | - |
| D | 625.00 | 0.28 | - | - | 2,553.68 | 1.15 | - | - |
| Non-Rated | - | - | - | - | - | - | - | - |
| | 220,933.64 | 100.00 | 292,204.03 | 100.00 | 222,215.70 | 100.00 | 291,034.78 | 100.00 |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 132,605.26 | 60.02 | 119,396.84 | 40.86 | 132,719.08 | 59.73 | 119,424.67 | 41.03 |
| more than 1 year and upto 3 years | 5,904.51 | 2.67 | 42,821.98 | 14.65 | 5,833.71 | 2.63 | 43,126.06 | 14.82 |
| More than 3 years and up to 7 years | 31,767.71 | 14.38 | 40,034.23 | 13.70 | 33,701.81 | 15.17 | 40,222.22 | 13.82 |
| More than 7 years and up to 10 years | 32,428.72 | 14.68 | 76,115.12 | 26.05 | 31,868.71 | 14.34 | 75,038.68 | 25.78 |
| More than 10 years and up to 15 years | 13,957.50 | 6.32 | - | - | 13,837.80 | 6.23 | - | - |
| More than 15 years and up to 20 years | - | - | 5,889.60 | 2.02 | - | - | 5,675.33 | 1.95 |
| Above 20 years | 4,269.96 | 1.93 | 7,946.25 | 2.72 | 4,254.58 | 1.91 | 7,547.83 | 2.59 |
| | 220,933.64 | 100.00 | 292,204.03 | 100.00 | 222,215.70 | 100.00 | 291,034.78 | 100.00 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 175,546.63 | 79.46 | 169,628.45 | 58.05 | 175,529.74 | 78.99 | 168,088.75 | 57.76 |
| b. State Government | 6,778.14 | 3.07 | 31,157.15 | 10.66 | 6,870.39 | 3.09 | 31,198.65 | 10.72 |
| c. Corporate Securities | 38,608.87 | 17.48 | 91,418.43 | 31.29 | 39,815.57 | 17.92 | 91,747.38 | 31.52 |
| | 220,933.64 | 100.00 | 292,204.03 | 100.00 | 222,215.70 | 100.00 | 291,034.78 | 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-Dec-2019

(₹ in Lacs)

Detail Regarding debt securities

| | MARKET VALUE | | | | Book Value | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | As at 31st Dec, 2019 | As % of total for this class | As at 31st Dec, 2018 | As % of total for this class | As at 31st Dec, 2019 | As % of total for this class | As at 31st Dec, 2018 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 321,916.71 | 22.28 | 278,957.69 | 23.85 | 308,066.82 | 22.60 | 278,737.51 | 24.23 |
| AA or better | 5,072.67 | 0.35 | 6,193.69 | 0.53 | 4,879.74 | 0.36 | 6,356.98 | 0.55 |
| Rated below AA but above A | - | - | - | - | - | - | - | - |
| Any Other | | | | | | | | |
| SOVEREIGN | 1,115,787.18 | 77.23 | 860,664.67 | 73.59 | 1,044,666.21 | 76.63 | 835,184.34 | 72.61 |
| A1+/F1+/P1+/PR1+ | - | 0.00 | 4,917.38 | 0.42 | - | - | 4,917.38 | 0.43 |
| A1 /F1 /P1 | - | 0.00 | - | 0.00 | - | - | - | - |
| A+/A and below A | - | - | - | - | - | - | - | - |
| A2 | - | - | - | - | - | - | - | - |
| A4 | - | - | 18,750.00 | 1.60 | - | - | 24,995.66 | 2.17 |
| C | - | - | - | - | - | - | - | - |
| D | 2,000.00 | 0.14 | - | - | 5,565.69 | 0.41 | - | - |
| Non-Rated | - | - | - | - | - | - | - | - |
| | 1,444,776.56 | 100.00 | 1,169,483.43 | 100.00 | 1,363,178.45 | 100.00 | 1,150,191.87 | 100.00 |
| BREAKDOWN BY RESIDUALMATURITY | | | | | | | | |
| Up to 1 year | 131,649.61 | 9.11 | 58,802.60 | 5.03 | 131,547.95 | 9.65 | 65,030.99 | 5.65 |
| more than 1 year and upto 3 years | 21,075.85 | 1.46 | 13,337.63 | 1.14 | 20,602.27 | 1.51 | 13,275.36 | 1.15 |
| More than 3 years and up to 7 years | 40,659.45 | 2.81 | 63,749.53 | 5.45 | 39,753.64 | 2.92 | 62,585.68 | 5.44 |
| More than 7 years and up to 10 years | 232,592.50 | 16.10 | 119,609.48 | 10.23 | 223,528.77 | 16.40 | 116,438.79 | 10.12 |
| More than 10 years and up to 15 years | 254,374.92 | 17.61 | 298,105.42 | 25.49 | 236,862.86 | 17.38 | 293,684.11 | 25.53 |
| More than 15 years and up to 20 years | 128,983.92 | 8.93 | 85,092.68 | 7.28 | 119,691.20 | 8.78 | 81,919.46 | 7.12 |
| Above 20 years | 635,440.29 | 43.98 | 530,786.08 | 45.39 | 591,191.76 | 43.37 | 517,257.48 | 44.97 |
| | 1,444,776.56 | 100.00 | 1,169,483.43 | 100.00 | 1,363,178.45 | 100.00 | 1,150,191.87 | 100.00 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 921,367.74 | 63.77 | 734,985.57 | 62.85 | 864,943.95 | 63.45 | 711,518.18 | 61.86 |
| b. State Government | 210,849.44 | 14.59 | 129,244.10 | 11.05 | 196,152.25 | 14.39 | 127,231.15 | 11.06 |
| c. Corporate Securities | 312,559.37 | 21.63 | 305,253.76 | 26.10 | 302,082.24 | 22.16 | 311,442.53 | 27.08 |
| | 1,444,776.56 | 100.00 | 1,169,483.43 | 100.00 | 1,363,178.45 | 100.00 | 1,150,191.87 | 100.00 |

Note

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