

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

30-Sep-2019

(₹ in Lacs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30th Sep, 2019	As % of total for this class	As at 30th Sep, 2018	As % of total for this class	As at 30th Sep, 2019	As % of total for this class	As at 30th Sep, 2018	As % of total for this class
Break down by credit rating								
AAA rated	72,584.69	31.44	105,240.04	36.77	71,973.65	31.02	107,983.36	37.24
AA or better	1,048.74	0.45	7,300.56	2.55	1,044.62	0.45	7,507.85	2.59
Rated below AA but above A	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	147,769.35	64.00	125,984.07	44.02	147,606.03	63.61	126,731.54	43.71
A1+ /F1+ /P1+ /PR1+	8,870.82	3.84	45,864.63	16.02	8,870.82	3.82	45,864.63	15.82
A1 /F1 /P1	-	-	-	-	-	-	-	-
A+/A and below A	-	-	-	-	-	-	-	-
A4	-	-	-	-	-	-	-	-
C	-	-	-	-	-	-	-	-
D	625.00	0.27	1,840.00	0.64	2,553.68	1.10	1,840.00	0.63
Non-Rated	-	-	-	-	-	-	-	-
	230,898.60	100.00	286,229.29	100.00	232,048.80	100.00	289,927.39	100.00
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	142,386.75	61.67	137,868.76	48.17	142,428.74	61.38	137,924.15	47.57
more than 1 year and upto 3 years	9,499.58	4.11	47,683.61	16.66	9,391.30	4.05	48,577.28	16.75
More than 3 years and up to 7 years	29,732.59	12.88	52,628.30	18.39	31,628.39	13.63	53,828.32	18.57
More than 7 years and up to 10 years	30,687.03	13.29	36,967.38	12.92	30,176.78	13.00	38,243.81	13.19
More than 10 years and up to 15 years	18,592.65	8.05	11,081.25	3.87	18,423.59	7.94	11,353.82	3.92
More than 15 years and up to 20 years	-	-	-	-	-	-	-	-
Above 20 years	-	-	-	-	-	-	-	-
	230,898.60	100.00	286,229.29	100.00	232,048.80	100.00	289,927.39	100.00
Breakdown by type of the issuer								
a. Central Government	180,451.79	78.15	101,228.91	35.37	180,226.74	77.67	101,487.17	35.00
b. State Government	6,808.67	2.95	26,195.81	9.15	6,870.39	2.96	26,685.03	9.20
c. Corporate Securities	43,638.15	18.90	158,804.58	55.48	44,951.67	19.37	161,755.20	55.79
	230,898.60	100.00	286,229.29	100.00	232,048.80	100.00	289,927.39	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:

30-Sep-2019

(₹ in Lacs)

Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 30th Sep, 2019	As % of total for this class	As at 30th Sep, 2018	As % of total for this class	As at 30th Sep, 2019	As % of total for this class	As at 30th Sep, 2018	As % of total for this class
Break down by credit rating								
AAA rated	305,397.61	22.31	270,291.30	25.77	293,713.09	22.62	278,348.12	25.56
AA or better	7,752.98	0.57	7,605.11	0.73	7,538.40	0.58	7,879.09	0.72
Rated below AA but above A	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	1,053,890.46	76.98	752,068.35	71.71	990,339.42	76.28	777,925.68	71.43
A1+/F1+/P1+/PR1+	-	0.00	-	0.00	-	-	-	-
A1 /F1 /P1	-	0.00	-	0.00	-	-	-	-
A+/A and below A	-	-	-	-	-	-	-	-
A2	-	-	-	-	-	-	-	-
A4	-	-	18,750.00	1.79	-	-	24,994.41	2.29
C	-	-	-	-	-	-	-	-
D	2,000.00	0.15	-	-	6,758.33	0.52	-	-
Non-Rated	-	-	-	-	-	-	-	-
	1,369,041.04	100.00	1,048,714.76	100.00	1,298,349.25	100.00	1,089,147.29	100.00
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	106,042.92	7.75	56,933.31	5.43	105,949.85	8.16	63,224.90	5.80
more than 1 year and upto 3 years	29,382.73	2.15	10,109.03	0.96	28,942.10	2.23	10,171.54	0.93
More than 3 years and up to 7 years	41,983.75	3.07	72,275.76	6.89	41,449.01	3.19	72,713.44	6.68
More than 7 years and up to 10 years	199,512.24	14.57	93,101.19	8.88	192,368.66	14.82	93,381.30	8.57
More than 10 years and up to 15 years	251,920.40	18.40	283,802.63	27.06	236,268.56	18.20	291,232.84	26.74
More than 15 years and up to 20 years	135,386.49	9.89	78,447.58	7.48	126,387.88	9.73	80,329.45	7.38
Above 20 years	604,812.53	44.18	454,045.27	43.30	566,983.19	43.67	478,093.81	43.90
	1,369,041.04	100.00	1,048,714.76	100.00	1,298,349.25	100.00	1,089,147.29	100.00
Breakdown by type of the issuer								
a. Central Government	857,908.92	62.66	672,251.94	64.10	807,675.64	62.21	696,289.23	63.93
b. State Government	209,501.54	15.30	79,816.41	7.61	196,183.79	15.11	81,636.45	7.50
c. Corporate Securities	301,630.58	22.03	296,646.41	28.29	294,489.82	22.68	311,221.61	28.57
	1,369,041.04	100.00	1,048,714.76	100.00	1,298,349.25	100.00	1,089,147.29	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.