

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

30-Sep-2017

(₹ in Lacs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30th Sep, 2017	As % of total for this class	As at 30th Sep, 2016	As % of total for this class	As at 30th Sep, 2017	As % of total for this class	As at 30th Sep, 2016	As % of total for this class
Break down by credit rating								
AAA rated	81,811.84	32.00	69,359.84	24.54	80,552.14	31.64	66,845.66	24.05
AA or better	2,629.35	1.03	5,057.57	1.79	2,597.64	1.02	5,000.00	1.80
Rated below AA but above A	-	-	523.26	0.19	-	-	518.91	0.19
Rated below A but above B	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	121,077.29	47.36	126,804.77	44.86	121,321.24	47.65	124,622.39	44.84
A1+/F1+/P1+/PR1+	50,135.48	19.61	80,431.31	28.45	50,135.48	19.69	80,431.31	28.94
A1 /F1 /P1	-	-	506.43	0.18	-	-	500.00	0.18
A+ /A	-	-	-	-	-	-	-	-
A2	-	-	-	-	-	-	-	-
Non-Rated	-	-	-	-	-	-	-	-
	255,653.97	100.00	282,683.18	100.00	254,606.50	100.00	277,918.27	100.00
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	124,440.97	48.68	129,013.77	45.64	124,441.37	48.88	128,959.80	46.40
more than 1 year and upto 3years	4,219.34	1.65	5,600.14	1.98	4,055.23	1.59	5,289.81	1.90
More than 3 years and up to 7years	43,875.81	17.16	19,462.64	6.88	43,193.19	16.96	18,741.78	6.74
More than 7 years and up to 10 years	63,441.85	24.82	84,816.13	30.00	63,264.16	24.85	82,093.05	29.54
More than 10 years and up to 15 years	19,676.00	7.70	29,843.00	10.56	19,652.55	7.72	28,958.93	10.42
More than 15 years and up to 20 years	-	-	-	-	-	-	-	-
Above 20 years	-	-	13,947.50	4.93	-	-	13,874.89	4.99
	255,653.97	100.00	282,683.18	100.00	254,606.50	100.00	277,918.27	100.00
Breakdown by type of the issuer								
a. Central Government	119,829.60	46.87	125,612.36	44.44	120,092.41	47.17	123,447.67	44.42
b. State Government	1,247.69	0.49	1,192.41	0.42	1,228.83	0.48	1,174.72	0.42
c. Corporate Securities	134,576.68	52.64	155,878.41	55.14	133,285.26	52.35	153,295.88	55.16
	255,653.97	100.00	282,683.18	100.00	254,606.50	100.00	277,918.27	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-2017

(₹ in Lacs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30th Sep, 2017	As % of total for this class	As at 30th Sep, 2016	As % of total for this class	As at 30th Sep, 2017	As % of total for this class	As at 30th Sep, 2016	As % of total for this class
Break down by credit rating								
AAA rated	232,050.79	24.00	238,943.66	28.93	216,174.11	23.85	221,286.94	29.17
AA or better	8,274.48	0.86	10,144.62	1.23	8,116.02	0.90	9,881.66	1.30
Rated below AA but above A	-	-	4,190.87	0.51	-	-	4,110.78	0.54
Rated below A but above B	-	-	-	-	-	-	-	-
Any Other								
SOVEREIGN	697,191.95	72.11	546,129.23	66.12	653,208.68	72.06	496,945.81	65.52
A1+/F1+/P1+/PR1+	2,472.82	0.26	1,759.46	0.21	2,472.82	0.27	1,759.46	0.23
A1 /F1 /P1	-	0.00	24,815.26	3.00	-	-	24,500.00	3.23
A+ /A	1,582.51	0.16	-	-	1,513.33	0.17	-	-
A2	25,238.30	2.61	-	-	24,993.03	2.76	-	-
Non-Rated	-	-	-	-	-	-	-	-
	966,810.84	100.00	825,983.09	100.00	906,477.98	100.00	758,484.64	100.00
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	66,293.98	6.86	56,818.29	6.88	65,774.64	7.26	56,259.73	7.42
more than 1 year and upto 3 years	25,636.09	2.65	56,504.78	6.84	24,968.21	2.75	54,989.06	7.25
More than 3 years and up to 7 years	67,390.51	6.97	66,349.69	8.03	63,296.24	6.98	61,854.38	8.15
More than 7 years and up to 10 years	54,231.27	5.61	41,510.08	5.03	49,707.50	5.48	38,329.35	5.05
More than 10 years and up to 15 years	308,216.20	31.88	241,360.08	29.22	283,321.04	31.26	221,366.90	29.19
More than 15 years and up to 20 years	64,719.76	6.69	128,274.47	15.53	60,354.89	6.66	114,600.28	15.11
Above 20 years	380,323.03	39.34	235,165.69	28.47	359,055.47	39.61	211,084.94	27.83
	966,810.84	100.00	825,983.09	100.00	906,477.98	100.00	758,484.64	100.00
Breakdown by type of the issuer								
a. Central Government	638,540.98	66.05	485,554.02	58.78	596,584.44	65.81	439,136.90	57.90
b. State Government	58,650.96	6.07	60,575.22	7.33	56,624.24	6.25	57,808.90	7.62
c. Corporate Securities	269,618.89	27.89	279,853.86	33.88	253,269.30	27.94	261,538.83	34.48
	966,810.84	100.00	825,983.09	100.00	906,477.98	100.00	758,484.64	100.00

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