

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

30-Jun-2017

(₹ in Lacs)

| Detail Regarding debt securities | | | | | | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 30th Jun, 2017 | As % of total for this class | As at 30th Jun, 2016 | As % of total for this class | As at 30th Jun, 2017 | As % of total for this class | As at 30th Jun, 2016 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 75,089.72 | 29.04 | 71,141.07 | 24.80 | 73,265.02 | 28.63 | 69,718.69 | 24.48 |
| AA or better | 3,034.57 | 1.17 | - | - | 3,036.51 | 1.19 | - | - |
| Rated below AA but above A | 2,101.29 | 0.81 | - | - | 2,097.46 | 0.82 | - | - |
| Rated below A but above B | - | - | - | - | - | - | - | - |
| Any Other | | | | | | | | |
| SOVEREIGN | 121,535.01 | 47.00 | 118,312.90 | 41.24 | 120,658.75 | 47.15 | 117,660.86 | 41.31 |
| A1+/F1+/P1+/PR1+ | 56,320.21 | 21.78 | 96,160.88 | 33.52 | 56,320.21 | 22.01 | 96,160.88 | 33.76 |
| A1 /F1 /P1 | 500.28 | 0.19 | 1,300.60 | 0.45 | 500.00 | 0.20 | 1,300.00 | 0.46 |
| A+ /A | - | - | - | - | - | - | - | - |
| Non-Rated | - | - | - | - | - | - | - | - |
| | 258,581.08 | 100.00 | 286,915.46 | 100.00 | 255,877.95 | 100.00 | 284,840.43 | 100.00 |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 110,418.73 | 42.70 | 145,077.10 | 50.56 | 110,418.44 | 43.15 | 145,065.95 | 50.93 |
| more than 1 year and upto 3 years | 9,334.86 | 3.61 | 1,342.29 | 0.47 | 9,089.72 | 3.55 | 1,321.97 | 0.46 |
| More than 3 years and up to 7 years | 37,504.60 | 14.50 | 45,165.34 | 15.74 | 36,457.11 | 14.25 | 44,213.13 | 15.52 |
| More than 7 years and up to 10 years | 54,420.09 | 21.05 | 76,048.78 | 26.51 | 53,689.45 | 20.98 | 75,143.91 | 26.38 |
| More than 10 years and up to 15 years | 30,600.80 | 11.83 | 19,281.95 | 6.72 | 30,211.71 | 11.81 | 19,095.48 | 6.70 |
| More than 15 years and up to 20 years | 9,621.00 | 3.72 | - | - | 9,536.60 | 3.73 | - | - |
| Above 20 years | 6,681.00 | 2.58 | - | - | 6,474.91 | 2.53 | - | - |
| | 258,581.08 | 100.00 | 286,915.46 | 100.00 | 255,877.95 | 100.00 | 284,840.43 | 100.00 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 120,287.96 | 46.52 | 110,808.70 | 38.62 | 119,429.92 | 46.67 | 110,182.68 | 38.68 |
| b. State Government | 1,247.05 | 0.48 | 7,504.20 | 2.62 | 1,228.83 | 0.48 | 7,478.18 | 2.63 |
| c. Corporate Securities | 137,046.07 | 53.00 | 168,602.56 | 58.76 | 135,219.19 | 52.85 | 167,179.57 | 58.69 |
| | 258,581.08 | 100.00 | 286,915.46 | 100.00 | 255,877.95 | 100.00 | 284,840.43 | 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-Jun-2017

(₹ in Lacs)

| Detail Regarding debt securities | | | | | | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 30th Jun, 2017 | As % of total for this class | As at 30th Jun, 2016 | As % of total for this class | As at 30th Jun, 2017 | As % of total for this class | As at 30th Jun, 2016 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 241,794.13 | 25.89 | 216,798.36 | 29.07 | 224,409.05 | 25.94 | 208,636.93 | 29.24 |
| AA or better | 6,123.03 | 0.66 | 9,557.65 | 1.28 | 6,043.20 | 0.70 | 9,364.73 | 1.31 |
| Rated below AA but above A | 2,631.65 | 0.28 | 2,031.12 | 0.27 | 2,587.19 | 0.30 | 2,035.24 | 0.29 |
| Rated below A but above B | - | - | - | - | - | - | - | - |
| Any Other | | | | | | | | |
| SOVEREIGN | 657,313.29 | 70.38 | 500,437.81 | 67.11 | 606,217.57 | 70.06 | 476,592.00 | 66.79 |
| A1+/F1+/P1+/PR1+ | - | 0.00 | 3,209.20 | 0.43 | - | - | 3,209.20 | 0.45 |
| A1 /F1 /P1 | 24,513.75 | 2.62 | 13,706.37 | 1.84 | 24,498.88 | 2.83 | 13,700.51 | 1.92 |
| A+ /A | 1,580.72 | 0.17 | - | - | 1,514.64 | 0.18 | - | - |
| Non-Rated | - | - | - | - | - | - | - | - |
| | 933,956.57 | 100.00 | 745,740.52 | 100.00 | 865,270.54 | 100.00 | 713,538.62 | 100.00 |
| BREAKDOWN BY RESIDUALMATURITY | | | | | | | | |
| Up to 1 year | 72,398.73 | 7.75 | 52,926.56 | 7.10 | 72,032.27 | 8.32 | 52,842.57 | 7.41 |
| more than 1 year and upto 3 years | 27,887.29 | 2.99 | 69,988.28 | 9.39 | 27,046.57 | 3.13 | 68,549.03 | 9.61 |
| More than 3 years and up to 7 years | 64,886.81 | 6.95 | 62,490.56 | 8.38 | 60,448.49 | 6.99 | 60,234.64 | 8.44 |
| More than 7 years and up to 10 years | 53,092.82 | 5.68 | 40,645.35 | 5.45 | 49,134.47 | 5.68 | 38,857.16 | 5.45 |
| More than 10 years and up to 15 years | 254,811.70 | 27.28 | 191,373.41 | 25.66 | 234,782.06 | 27.13 | 182,273.89 | 25.55 |
| More than 15 years and up to 20 years | 128,239.71 | 13.73 | 123,214.20 | 16.52 | 114,844.79 | 13.27 | 116,211.59 | 16.29 |
| Above 20 years | 332,639.51 | 35.62 | 205,102.16 | 27.50 | 306,981.89 | 35.48 | 194,569.74 | 27.27 |
| | 933,956.57 | 100.00 | 745,740.52 | 100.00 | 865,270.54 | 100.00 | 713,538.62 | 100.00 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 595,689.63 | 63.78 | 452,472.56 | 60.67 | 546,933.33 | 63.21 | 430,054.16 | 60.27 |
| b. State Government | 61,623.66 | 6.60 | 47,965.25 | 6.43 | 59,284.25 | 6.85 | 46,537.85 | 6.52 |
| c. Corporate Securities | 276,643.28 | 29.62 | 245,302.71 | 32.89 | 259,052.97 | 29.94 | 236,946.61 | 33.21 |
| | 933,956.57 | 100.00 | 745,740.52 | 100.00 | 865,270.54 | 100.00 | 713,538.62 | 100.00 |

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