

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

ULIP FUNDS

Insurer:

Reliance Nippon Life Insurance Co. Ltd.

Date:

31-Mar-2017

(₹ in Lacs)

| Detail Regarding debt securities | | | | | | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31st Mar, 2017 | As % of total for this class | As at 31st Mar, 2016 | As % of total for this class | As at 31st Mar, 2017 | As % of total for this class | As at 31st Mar, 2016 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 74,672.96 | 28.40 | 67,662.30 | 23.40 | 73,134.42 | 27.99 | 66,236.51 | 23.08 |
| AA or better | 5,019.96 | 1.91 | - | - | 4,999.34 | 1.91 | - | - |
| Rated below AA but above A | 2,093.03 | 0.80 | - | - | 2,096.69 | 0.80 | - | - |
| Rated below A but above B | - | - | - | - | - | - | - | - |
| Any Other | | | | | | | | |
| SOVEREIGN | 123,958.57 | 47.15 | 109,163.84 | 37.75 | 123,916.77 | 47.42 | 108,381.76 | 37.76 |
| A1+/F1+/P1+/PR1+ | 56,664.28 | 21.55 | 111,074.14 | 38.41 | 56,664.28 | 21.68 | 111,074.14 | 38.70 |
| A1 /F1 /P1 | 503.12 | 0.19 | 1,303.66 | 0.45 | 500.00 | 0.19 | 1,300.00 | 0.45 |
| A+ /A | - | - | - | - | - | - | - | - |
| Non-Rated | - | - | - | - | - | - | - | - |
| | 262,911.92 | 100.00 | 289,203.95 | 100.00 | 261,311.51 | 100.00 | 286,992.41 | 100.00 |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 135,085.11 | 51.38 | 150,506.31 | 52.04 | 135,047.13 | 51.68 | 150,502.65 | 52.44 |
| more than 1 year and upto 3 years | 5,552.27 | 2.11 | 2,285.81 | 0.79 | 5,305.25 | 2.03 | 2,267.44 | 0.79 |
| More than 3 years and up to 7 years | 62,598.55 | 23.81 | 55,769.00 | 19.28 | 62,416.02 | 23.89 | 54,668.94 | 19.05 |
| More than 7 years and up to 10 years | 48,282.19 | 18.36 | 50,161.46 | 17.34 | 47,260.95 | 18.09 | 49,417.54 | 17.22 |
| More than 10 years and up to 15 years | 11,393.80 | 4.33 | 20,592.07 | 7.12 | 11,282.16 | 4.32 | 20,360.62 | 7.09 |
| More than 15 years and up to 20 years | - | - | - | - | - | - | - | - |
| Above 20 years | - | - | 9,889.30 | 3.42 | - | - | 9,775.21 | 3.41 |
| | 262,911.92 | 100.00 | 289,203.95 | 100.00 | 261,311.51 | 100.00 | 286,992.41 | 100.00 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 121,517.13 | 46.22 | 108,853.39 | 37.64 | 121,487.83 | 46.49 | 108,076.45 | 37.66 |
| b. State Government | 2,441.44 | 0.93 | 310.46 | 0.11 | 2,428.94 | 0.93 | 305.31 | 0.11 |
| c. Corporate Securities | 138,953.35 | 52.85 | 180,040.11 | 62.25 | 137,394.74 | 52.58 | 178,610.65 | 62.24 |
| | 262,911.92 | 100.00 | 289,203.95 | 100.00 | 261,311.51 | 100.00 | 286,992.41 | 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-2017

(₹ in Lacs)

| Detail Regarding debt securities | | | | | | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31st Mar, 2017 | As % of total for this class | As at 31st Mar, 2016 | As % of total for this class | As at 31st Mar, 2017 | As % of total for this class | As at 31st Mar, 2016 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 243,393.17 | 27.25 | 201,674.54 | 26.48 | 227,811.94 | 27.07 | 193,886.04 | 26.30 |
| AA or better | 9,602.94 | 1.08 | 9,539.56 | 1.25 | 9,203.64 | 1.09 | 9,353.93 | 1.27 |
| Rated below AA but above A | 2,618.34 | 0.29 | 2,024.91 | 0.27 | 2,589.00 | 0.31 | 2,036.70 | 0.28 |
| Rated below A but above B | - | - | - | - | - | - | - | - |
| Any Other | | | | | | | | |
| SOVEREIGN | 611,399.49 | 68.45 | 503,521.33 | 66.10 | 576,051.78 | 68.44 | 486,900.11 | 66.05 |
| A1+/F1+/P1+/PR1+ | - | 0.00 | 30,745.78 | 4.04 | - | - | 30,745.78 | 4.17 |
| A1 /F1 /P1 | 24,652.88 | 2.76 | 13,738.59 | 1.80 | 24,492.74 | 2.91 | 13,703.27 | 1.86 |
| A+ /A | 1,584.57 | 0.18 | - | - | 1,515.90 | 0.18 | - | - |
| Non-Rated | - | - | 500.00 | 0.07 | - | - | 500.00 | 0.07 |
| | 893,251.39 | 100.00 | 761,744.71 | 100.00 | 841,665.01 | 100.00 | 737,125.83 | 100.00 |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 54,992.74 | 6.16 | 104,448.88 | 13.71 | 54,600.26 | 6.49 | 104,323.44 | 14.15 |
| more than 1 year and upto 3 years | 47,623.64 | 5.33 | 80,326.23 | 10.55 | 46,367.97 | 5.51 | 78,879.16 | 10.70 |
| More than 3 years and up to 7 years | 66,622.45 | 7.46 | 63,463.30 | 8.33 | 62,448.66 | 7.42 | 61,619.59 | 8.36 |
| More than 7 years and up to 10 years | 53,954.20 | 6.04 | 56,791.00 | 7.46 | 49,821.79 | 5.92 | 54,756.50 | 7.43 |
| More than 10 years and up to 15 years | 250,156.69 | 28.01 | 173,044.24 | 22.72 | 233,991.76 | 27.80 | 165,685.52 | 22.48 |
| More than 15 years and up to 20 years | 124,553.63 | 13.94 | 85,010.85 | 11.16 | 114,691.46 | 13.63 | 79,977.46 | 10.85 |
| Above 20 years | 295,348.04 | 33.06 | 198,660.21 | 26.08 | 279,743.11 | 33.24 | 191,884.16 | 26.03 |
| | 893,251.39 | 100.00 | 761,744.71 | 100.00 | 841,665.01 | 100.00 | 737,125.83 | 100.00 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 552,405.76 | 61.84 | 452,273.45 | 59.37 | 518,989.39 | 61.66 | 436,897.19 | 59.27 |
| b. State Government | 58,993.74 | 6.60 | 51,247.89 | 6.73 | 57,062.40 | 6.78 | 50,002.92 | 6.78 |
| c. Corporate Securities | 281,851.90 | 31.55 | 258,223.38 | 33.90 | 265,613.23 | 31.56 | 250,225.72 | 33.95 |
| | 893,251.39 | 100.00 | 761,744.71 | 100.00 | 841,665.01 | 100.00 | 737,125.83 | 100.00 |

Note

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