

PERIODIC DISCLOSURES

Detail regarding debt securities

FORM L-29

Insurer:
Shriram Life

Date:

30/06/2017

LIFE FUND

(Rs in Crores)

Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 30-06-2017	as % of total for this class	as at 30-06-2016 Of the previous s year	as % of total for this class	As at 30-06-2017	as % of total for this class	as at 30-06-2016 Of the previous s year	as % of total for this class
Break down by credit rating								
AAA rated	1390.70	86.17%	906.30	82.14%	1321.11	85.85%	880.93	81.78%
AA or better	124.84	7.74%	84.60	7.67%	122.11	7.94%	83.70	7.77%
Rated below AA but above A	44.43	2.75%	58.64	5.31%	41.82	2.72%	58.71	5.45%
Rated below A but above B	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
Any other	53.88	3.34%	53.88	4.88%	53.88	3.50%	53.88	5.00%
Total	1613.85	100.00%	1103.42	100.00%	1538.93	100.00%	1077.22	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	51.24	3.18%	45.31	4.11%	51.18	3.33%	45.21	4.20%
more than 1 year and upto 3 years	56.85	3.52%	48.18	4.37%	56.11	3.65%	47.75	4.43%
More than 3 years and up to 7 years	292.37	18.12%	203.65	18.46%	277.94	18.06%	203.37	18.88%
More than 7 years and up to 10 years	744.53	46.13%	448.50	40.65%	707.50	45.97%	438.03	40.66%
More than 10 years and up to 15 years	313.56	19.43%	290.41	26.32%	297.80	19.35%	277.57	25.77%
More than 15 years and up to 20 years	21.56	1.34%	15.05	1.36%	20.00	1.30%	14.54	1.35%
Above 20 years	133.74	8.29%	52.31	4.74%	128.39	8.34%	50.76	4.71%
Total	1613.85	100.00%	1103.42	100.00%	1538.93	100.00%	1077.22	100.00%
Breakdown by type of the issuer								
a. Central Government	638.91	39.59%	398.41	36.11%	610.98	39.70%	390.35	36.24%
b. State Government	428.58	26.56%	295.37	26.77%	406.79	26.43%	287.45	26.68%
c. Corporate Securities	546.36	33.85%	409.65	37.13%	521.15	33.86%	399.43	37.08%
Total	1613.85	100.00%	1103.42	100.00%	1538.93	100.00%	1077.22	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.

Detail regarding debt securities

FORM L-29

Insurer:
Shriram Life

Date:

30/06/2017

PENSION

(Rs in Crores)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30-06-2017	as % of total for this class	as at 30-06-2016 Of the previous year	as % of total for this class	As at 30-06-2017	as % of total for this class	as at 30-06-2016 Of the previous year	as % of total for this class
Break down by credit rating								
AAA rated	261.49	76.21%	197.70	71.05%	251.26	75.87%	194.41	70.78%
AA or better	61.88	18.03%	60.19	21.63%	60.18	18.17%	59.88	21.80%
Rated below AA but above A	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
Rated below A but above B	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
Any other	19.75	5.76%	20.38	7.32%	19.75	5.96%	20.38	7.42%
Total	343.12	100.00%	278.27	100.00%	331.19	100.00%	274.67	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	23.01	6.71%	18.77	6.75%	23.00	6.94%	18.76	6.83%
more than 1 year and up to 3 years	49.75	14.50%	40.27	14.47%	48.62	14.68%	39.80	14.49%
More than 3 years and up to 7 years	84.18	24.53%	88.59	31.84%	80.63	24.34%	87.20	31.75%
More than 7 years and up to 10 years	158.70	46.25%	125.39	45.06%	152.30	45.98%	123.87	45.10%
More than 10 years and up to 15 years	10.70	3.12%	0	0.00%	10.59	3.20%	0	0.00%
More than 15 years and up to 20 years	0	0.00%	0	0.00%	0	0.00%	0	0.00%
Above 20 years	16.77	4.89%	5.23	1.88%	16.06	4.85%	5.03	1.83%
Total	343.12	100.00%	278.27	100.00%	331.19	100.00%	274.67	100.00%
Breakdown by type of the issuer								
a. Central Government	105.07	30.62%	76.76	27.58%	101.16	30.54%	75.28	27.41%
b. State Government	69.25	20.18%	55.47	19.93%	65.65	19.82%	54.56	19.86%
c. Corporate Securities	168.80	49.20%	146.04	52.48%	164.38	49.63%	144.82	52.73%
Total	343.12	100.00%	278.27	100.00%	331.19	100.00%	274.67	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.

FORM L-29 **Detail regarding debt securities**

Insurer:
Shriram Life

Date:

30/06/2017

ULIP

(Rs in Crores)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30-06-2017	as % of total for this class	as at 30-06-2016 Of the previous year	as % of total for this class	As at 30-06-2017	as % of total for this class	as at 30-06-2016 Of the previous year	as % of total for this class
Break down by credit rating								
AAA rated	229.93	71.74%	254.06	68.30%	219.50	71.05%	249.98	68.05%
AA or better	43.43	13.55%	45.56	12.25%	42.41	13.73%	45.04	12.26%
Rated below AA but above A	3.66	1.14%	14.44	3.88%	3.57	1.16%	14.41	3.92%
Rated below A but above B	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
Any other	43.46	13.56%	57.91	15.57%	43.46	14.07%	57.91	15.76%
Total	320.49	100.00%	371.97	100.00%	308.94	100.00%	367.34	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	41.50	12.95%	44.74	12.03%	41.49	13.43%	44.73	12.18%
more than 1 year and up to 3 years	51.84	16.17%	34.13	9.18%	51.00	16.51%	34.08	9.28%
More than 3 years and up to 7 years	101.53	31.68%	153.42	41.25%	98.43	31.86%	151.42	41.22%
More than 7 years and up to 10 years	55.97	17.46%	59.37	15.96%	52.95	17.14%	58.01	15.79%
More than 10 years and up to 15 years	18.98	5.92%	27.41	7.37%	17.91	5.80%	26.87	7.31%
More than 15 years and up to 20 years	0	0.00%	0	0.00%	0	0.00%	0	0.00%
Above 20 years	50.68	15.81%	52.90	14.22%	47.16	15.27%	52.24	14.22%
Total	320.49	100.00%	371.97	100.00%	308.94	100.00%	367.34	100.00%
Breakdown by type of the issuer								
a. Central Government	125.83	39.26%	124.38	33.44%	119.43	38.66%	122.62	33.38%
b. State Government	16.18	5.05%	13.14	3.53%	15.35	4.97%	12.90	3.51%
c. Corporate Securities	178.49	55.69%	234.45	63.03%	174.15	56.37%	231.82	63.11%
Total	320.49	100.00%	371.97	100.00%	308.94	100.00%	367.34	100.00%

Note

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