

PERIODIC DISCLOSURES
FORM L-29
Insurer : SHRIRAM LIFE INSURANCE COMPANY LIMITED
Fund Name : LIFE FUND

Date : 31 March 2020
(Rs in Lakhs)
Details regarding debt Securities

	MARKET VALUE				Book Value			
	As at 31st Mar 2020	As % of total for this class	As at 31st Mar 2019	As % of total for this class	As at 31st Mar 2020	As % of total for this class	As at 31st Mar 2019	As % of total for this class
Break down by credit rating								
AAA rated*	3,28,091	93%	2,20,560	87%	3,11,375	92%	2,17,227	87%
AA or better	22,634	6%	25,204	10%	21,890	7%	25,025	10%
Rated below AA but above A	-	0%	1,759	1%	-	0%	1,753	1%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other\$	3,424	1%	5,237	2%	3,421	1%	5,259	2%
Total	3,54,150	100%	2,52,760	100%	3,36,686	100%	2,49,263	100%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	3,236	1%	9,475	4%	3,225	1%	9,457	4%
more than 1 year and upto 3 years	11,553	3%	18,175	7%	11,417	3%	17,942	7%
More than 3 years and up to 7 years	45,204	13%	63,602	25%	43,059	13%	62,178	25%
More than 7 years and up to 10 years	1,30,079	37%	1,15,258	46%	1,21,993	36%	1,13,550	46%
More than 10 years and up to 15 years	91,858	26%	20,630	8%	88,360	26%	20,365	8%
More than 15 years and up to 20 years	18,193	5%	3,389	1%	17,768	5%	3,377	1%
Above 20 years	54,028	15%	22,232	9%	50,864	15%	22,394	9%
Total	3,54,150	100%	2,52,760	100%	3,36,686	100%	2,49,263	100%
Breakdown by type of the issuer								
a. Central Government	1,50,439	42%	97,956	39%	1,42,674	42%	97,292	39%
b. State Government	59,439	17%	54,976	22%	56,524	17%	53,505	21%
c. Corporate Securities#	1,44,273	41%	99,828	39%	1,37,488	41%	98,466	40%
Total	3,54,150	100%	2,52,760	100%	3,36,686	100%	2,49,263	100%

*Includes sovereign debt, AAA or equivalent rating for long term and sovereign debt, A1+ or equivalent for short term instruments

\$ Includes Fixed Deposits & "D" Rated Bonds

Includes Fixed Deposits

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. 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

Insurer : **SHRIRAM LIFE INSURANCE COMPANY LIMITED**

Date : **31 March 2020**

Fund Name : **PENSION FUND**

(Rs in Lakhs)

Details regarding debt Securities								
	MARKET VALUE				Book Value			
	As at 31st Mar 2020	As % of total for this class	As at 31st Mar 2019	As % of total for this class	As at 31st Mar 2020	As % of total for this class	As at 31st Mar 2019	As % of total for this class
Break down by credit rating								
AAA rated*	43,361	94%	32,556	79%	41,339	94%	32,018	79%
AA or better	1,800	4%	6,791	17%	1,765	4%	6,754	17%
Rated below AA but above A	-	0%	274	1%	-	0%	271	1%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other\$	774	2%	1,507	4%	774	2%	1,507	4%
Total	45,935	100%	41,127	100%	43,878	100%	40,550	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	1,840	4%	3,696	9%	1,828	4%	3,667	9%
more than 1 year and upto 3 years	1,607	3%	8,730	21%	1,562	4%	8,578	21%
More than 3 years and up to 7 years	4,174	9%	14,692	36%	3,948	9%	14,299	35%
More than 7 years and up to 10 years	15,497	34%	9,149	22%	14,590	33%	9,094	22%
More than 10 years and up to 15 years	17,066	37%	2,728	7%	16,486	38%	2,716	7%
More than 15 years and up to 20 years	1,604	3%	-	0%	1,544	4%	-	0%
Above 20 years	4,147	9%	2,132	5%	3,920	9%	2,195	5%
Total	45,935	100%	41,127	100%	43,878	100%	40,550	100%
Breakdown by type of the issuer								
a. Central Government	14,958	33%	13,064	32%	14,268	33%	13,017	32%
b. State Government	7,882	17%	8,214	20%	7,414	17%	7,946	20%
c. Corporate Securities#	23,095	50%	19,850	48%	22,197	51%	19,586	48%
Total	45,935	100%	41,127	100%	43,878	100%	40,550	100%

*Includes sovereign debt, AAA or equivalent rating for long term and sovereign debt, A1+ or equivalent for short term instruments

\$ Includes Fixed Deposits

Includes Fixed Deposits

Note :

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PERIODIC DISCLOSURES

FORM L-29

Insurer : **SHRIRAM LIFE INSURANCE COMPANY LIMITED**

Date : **31 March 2020**

Fund Name : **UNIT LINKED**

(Rs in Lakhs)

Details regarding debt Securities

	MARKET VALUE				Book Value			
	As at 31st Mar 2020	As % of total for this class	As at 31st Mar 2019	As % of total for this class	As at 31st Mar 2020	As % of total for this class	As at 31st Mar 2019	As % of total for this class
Break down by credit rating								
AAA rated*	14,262	84%	14,015	75%	13,659	82%	13,850	76%
AA or better	1,355	8%	1,440	8%	1,255	8%	1,371	7%
Rated below AA but above A	-	0%	1,490	8%	-	0%	1,471	8%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other\$	1,420	8%	1,621	9%	1,787	11%	1,621	9%
Total	17,037	100%	18,566	100%	16,702	100%	18,313	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	3,136	18%	5,895	32%	3,130	19%	5,898	32%
more than 1 year and upto 3 years	3,121	18%	4,356	23%	3,437	21%	4,297	23%
More than 3 years and up to 7 years	2,194	13%	1,323	7%	2,112	13%	1,284	7%
More than 7 years and up to 10 years	8,171	48%	6,606	36%	7,643	46%	6,455	35%
More than 10 years and up to 15 years	415	2%	387	2%	380	2%	380	2%
More than 15 years and up to 20 years	-	0%	-	0%	-	0%	-	0%
Above 20 years	-	0%	-	0%	-	0%	-	0%
Total	17,037	100%	18,566	100%	16,702	100%	18,313	100%
Breakdown by type of the issuer								
a. Central Government	8,217	48%	5,717	31%	7,985	48%	5,668	31%
b. State Government	383	2%	366	2%	353	2%	353	2%
c. Corporate Securities#	8,437	50%	12,484	67%	8,363	50%	12,293	67%
Total	17,037	100%	18,566	100%	16,702	100%	18,313	100%

*Includes sovereign debt, AAA or equivalent rating for long term and sovereign debt, A1+ or equivalent for short term instruments

\$ Includes Fixed Deposits & "D" Rated Bonds

Includes Fixed Deposits

Note :

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