



FORM L-29

PERIODIC DISCLOSURES

Insurer :

SHRIRAM LIFE INSURANCE COMPANY LIMITED

Date :

30/09/2020

Fund Name :

LIFE FUND

(Rs in Lakhs)

| Details regarding debt Securities | | | | | | | | |
|---------------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 30th Sep 2020 | As % of total for this class | As at 30th Sep 2019 | As % of total for this class | As at 30th Sep 2020 | As % of total for this class | As at 30th Sep 2019 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated* | 4,02,012 | 94% | 2,68,832 | 90% | 3,81,461 | 94% | 2,58,289 | 90% |
| AA or better | 23,923 | 6% | 24,816 | 8% | 22,271 | 5% | 24,316 | 8% |
| Rated below AA but above A | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |
| Rated below A but above B | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |
| Any other\$ | 2,444 | 1% | 4,659 | 2% | 2,439 | 1% | 4,793 | 2% |
| Total | 4,28,379 | 100% | 2,98,307 | 100% | 4,06,171 | 100% | 2,87,398 | 100% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 2,587 | 1% | 7,251 | 2% | 2,545 | 1% | 7,211 | 3% |
| more than 1 year and upto 3 years | 8,979 | 2% | 12,295 | 4% | 8,696 | 2% | 12,187 | 4% |
| More than 3 years and up to 7 years | 53,652 | 13% | 82,278 | 28% | 50,860 | 13% | 78,760 | 27% |
| More than 7 years and up to 10 years | 1,25,385 | 29% | 1,23,625 | 41% | 1,17,247 | 29% | 1,18,593 | 41% |
| More than 10 years and up to 15 years | 1,28,723 | 30% | 40,185 | 13% | 1,21,809 | 30% | 39,144 | 14% |
| More than 15 years and up to 20 years | 21,813 | 5% | 7,574 | 3% | 20,880 | 5% | 7,398 | 3% |
| Above 20 years | 87,239 | 20% | 25,098 | 8% | 84,136 | 21% | 24,105 | 8% |
| Total | 4,28,379 | 100% | 2,98,307 | 100% | 4,06,171 | 100% | 2,87,398 | 100% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 1,69,732 | 40% | 1,14,216 | 38% | 1,62,592 | 40% | 1,09,709 | 38% |
| b. State Government | 68,658 | 16% | 57,950 | 19% | 64,504 | 16% | 55,019 | 19% |
| c. Corporate Securities# | 1,89,989 | 44% | 1,26,142 | 42% | 1,79,074 | 44% | 1,22,669 | 43% |
| Total | 4,28,379 | 100% | 2,98,307 | 100% | 4,06,171 | 100% | 2,87,398 | 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.

FORM L-29

PERIODIC DISCLOSURES

Insurer :

SHRIRAM LIFE INSURANCE COMPANY LIMITED

Date :

30/09/2020

Fund Name :

PENSION FUND

(Rs in Lakhs)

| Details regarding debt Securities | | | | | | | | |
|---------------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 30th Sep 2020 | As % of total for this class | As at 30th Sep 2019 | As % of total for this class | As at 30th Sep 2020 | As % of total for this class | As at 30th Sep 2019 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated* | 49,812 | 96% | 41,069 | 92% | 46,822 | 96% | 39,668 | 91% |
| AA or better | 1,808 | 3% | 2,583 | 6% | 1,656 | 3% | 2,560 | 6% |
| Rated below AA but above A | 0 | 0% | | 0% | 0 | 0% | | 0% |
| Rated below A but above B | 0 | 0% | | 0% | 0 | 0% | | 0% |
| Any other\$ | 346 | 1% | 1,139 | 3% | 346 | 1% | 1,139 | 3% |
| Total | 51,965 | 100% | 44,792 | 100% | 48,823 | 100% | 43,367 | 100% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 1,361 | 3% | 4,538 | 10% | 1,336 | 3% | 4,494 | 10% |
| more than 1 year and upto 3 years | 1,545 | 3% | 4,451 | 10% | 1,480 | 3% | 4,317 | 10% |
| More than 3 years and up to 7 years | 5,063 | 10% | 13,823 | 31% | 4,752 | 10% | 13,199 | 30% |
| More than 7 years and up to 10 years | 19,220 | 37% | 14,626 | 33% | 17,845 | 37% | 14,115 | 33% |
| More than 10 years and up to 15 years | 18,365 | 35% | 5,111 | 11% | 17,290 | 35% | 5,051 | 12% |
| More than 15 years and up to 20 years | 552 | 1% | 0 | 0% | 522 | 1% | | 0% |
| Above 20 years | 5,859 | 11% | 2,243 | 5% | 5,598 | 11% | 2,191 | 5% |
| Total | 51,965 | 100% | 44,792 | 100% | 48,823 | 100% | 43,367 | 100% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 17,920 | 34% | 14,071 | 31% | 16,965 | 35% | 13,537 | 31% |
| b. State Government | 7,989 | 15% | 8,489 | 19% | 7,409 | 15% | 8,026 | 19% |
| c. Corporate Securities# | 26,056 | 50% | 22,232 | 50% | 24,449 | 50% | 21,805 | 50% |
| Total | 51,965 | 100% | 44,792 | 100% | 48,823 | 100% | 43,367 | 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.
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FORM L-29

PERIODIC DISCLOSURES

Insurer :

SHRIRAM LIFE INSURANCE COMPANY LIMITED

Date :

30/09/2020

Fund Name :

UNIT LINKED

(Rs in Lakhs)

Details regarding debt Securities

| | MARKET VALUE | | | | Book Value | | | |
|--|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|
| | As at 30th Sep 2020 | As % of total for this class | As at 30th Sep 2019 | As % of total for this class | As at 30th Sep 2020 | As % of total for this class | As at 30th Sep 2019 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated* | 14,566 | 87% | 14,164 | 81% | 13,810 | 87% | 13,722 | 81% |
| AA or better | 1,016 | 6% | 1,353 | 8% | 893 | 6% | 1,274 | 7% |
| Rated below AA but above A | 0 | 0% | | 0% | 0 | 0% | | 0% |
| Rated below A but above B | 0 | 0% | | 0% | 0 | 0% | | 0% |
| Any other\$ | 1,202 | 7% | 1,900 | 11% | 1,202 | 8% | 2,017 | 12% |
| Total | 16,784 | 100% | 17,417 | 100% | 15,905 | 100% | 17,014 | 100% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 2,381 | 14% | 3,338 | 19% | 2,372 | 15% | 3,335 | 20% |
| more than 1 year and upto 3 years | 3,411 | 20% | 3,515 | 20% | 3,380 | 21% | 3,573 | 21% |
| More than 3 years and up to 7 years | 2,345 | 14% | 1,395 | 8% | 2,207 | 14% | 1,358 | 8% |
| More than 7 years and up to 10 years | 8,226 | 49% | 8,766 | 50% | 7,566 | 48% | 8,369 | 49% |
| More than 10 years and up to 15 years | 422 | 3% | 404 | 2% | 380 | 2% | 380 | 2% |
| More than 15 years and up to 20 years | 0 | 0% | 0 | 0% | 0 | 0% | | 0% |
| Above 20 years | 0 | 0% | 0 | 0% | 0 | 0% | | 0% |
| Total | 16,784 | 100% | 17,417 | 100% | 15,905 | 100% | 17,014 | 100% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 6,906 | 41% | 7,756 | 45% | 6,616 | 42% | 7,585 | 45% |
| b. State Government | 1,505 | 9% | 375 | 2% | 1,484 | 9% | 353 | 2% |
| c. Corporate Securities# | 8,374 | 50% | 9,286 | 53% | 7,805 | 49% | 9,076 | 53% |
| Total | 16,784 | 100% | 17,417 | 100% | 15,905 | 100% | 17,014 | 100% |

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

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