

PERIODIC DISCLOSURES

Detail regarding debt securities

FORM L-29

Insurer:
Shriram Life

Date:

30/09/2017

LIFE FUND

(Rs in Crores)

Detail Regarding debt securities

| | MARKET VALUE | | | | Book Value | | | |
|--|------------------|------------------------------|---|------------------------------|------------------|------------------------------|---|------------------------------|
| | As at 30-09-2017 | as % of total for this class | as at 30-09-2016 Of the previous s year | as % of total for this class | As at 30-09-2017 | as % of total for this class | as at 30-09-2016 Of the previous s year | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 1413.14 | 85.93% | 987.95 | 82.88% | 1358.05 | 85.76% | 927.69 | 82.36% |
| AA or better | 174.45 | 10.61% | 146.99 | 12.33% | 168.57 | 10.65% | 141.78 | 12.59% |
| Rated below AA but above A | 3.09 | 0.19% | 3.19 | 0.27% | 3.01 | 0.19% | 3.01 | 0.27% |
| Rated below A but above B | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Any other | 53.88 | 3.28% | 53.88 | 4.52% | 53.88 | 3.40% | 53.88 | 4.78% |
| Total | 1644.56 | 100.00% | 1192.01 | 100.00% | 1583.52 | 100.00% | 1126.37 | 100.00% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 27.54 | 1.67% | 16.72 | 1.40% | 27.53 | 1.74% | 16.53 | 1.47% |
| more than 1 year and upto 3 years | 55.98 | 3.40% | 73.50 | 6.17% | 55.27 | 3.49% | 72.52 | 6.44% |
| More than 3 years and up to 7 years | 384.31 | 23.37% | 329.76 | 27.66% | 369.11 | 23.31% | 313.99 | 27.88% |
| More than 7 years and up to 10 years | 797.42 | 48.49% | 593.18 | 49.76% | 762.08 | 48.13% | 555.83 | 49.35% |
| More than 10 years and up to 15 years | 198.31 | 12.06% | 56.82 | 4.77% | 192.02 | 12.13% | 51.71 | 4.59% |
| More than 15 years and up to 20 years | 21.36 | 1.30% | 16.05 | 1.35% | 19.99 | 1.26% | 14.53 | 1.29% |
| Above 20 years | 159.63 | 9.71% | 105.98 | 8.89% | 157.52 | 9.95% | 101.25 | 8.99% |
| Total | 1644.56 | 100.00% | 1192.01 | 100.00% | 1583.52 | 100.00% | 1126.37 | 100.00% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 620.88 | 37.75% | 437.91 | 36.74% | 601.52 | 37.99% | 415.92 | 36.93% |
| b. State Government | 433.04 | 26.33% | 320.65 | 26.90% | 414.82 | 26.20% | 300.55 | 26.68% |
| c. Corporate Securities | 590.64 | 35.91% | 433.45 | 36.36% | 567.19 | 35.82% | 409.90 | 36.39% |
| Total | 1644.56 | 100.00% | 1192.01 | 100.00% | 1583.52 | 100.00% | 1126.37 | 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:

30/09/2017

PENSION

(Rs in Crores)

| Detail Regarding debt securities | | | | | | | | |
|--|------------------|------------------------------|---------------------------------------|------------------------------|------------------|------------------------------|---------------------------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 30-09-2017 | as % of total for this class | as at 30-09-2016 Of the previous year | as % of total for this class | As at 30-09-2017 | as % of total for this class | as at 30-09-2016 Of the previous year | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 244.69 | 76.39% | 214.14 | 71.13% | 237.17 | 76.24% | 205.35 | 70.64% |
| AA or better | 55.88 | 17.45% | 66.17 | 21.98% | 54.17 | 17.41% | 64.60 | 22.22% |
| Rated below AA but above A | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Rated below A but above B | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Any other | 19.74 | 6.16% | 20.75 | 6.89% | 19.74 | 6.35% | 20.75 | 7.14% |
| Total | 320.31 | 100.00% | 301.06 | 100.00% | 311.08 | 100.00% | 290.70 | 100.00% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 17.91 | 5.59% | 13.36 | 4.44% | 17.72 | 5.69% | 13.26 | 4.56% |
| more than 1 year and up to 3 years | 48.75 | 15.22% | 76.70 | 25.47% | 47.85 | 15.38% | 75.21 | 25.87% |
| More than 3 years and up to 7 years | 101.23 | 31.61% | 104.69 | 34.77% | 97.07 | 31.20% | 100.38 | 34.53% |
| More than 7 years and up to 10 years | 114.12 | 35.63% | 100.74 | 33.46% | 110.55 | 35.54% | 96.82 | 33.30% |
| More than 10 years and up to 15 years | 10.63 | 3.32% | 0.00 | 0.00% | 10.59 | 3.40% | 0.00 | 0.00% |
| More than 15 years and up to 20 years | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Above 20 years | 27.66 | 8.63% | 5.58 | 1.85% | 27.30 | 8.78% | 5.03 | 1.73% |
| Total | 320.31 | 100.00% | 301.06 | 100.00% | 311.08 | 100.00% | 290.70 | 100.00% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 115.58 | 36.08% | 79.76 | 26.49% | 112.70 | 36.23% | 76.41 | 26.29% |
| b. State Government | 61.04 | 19.06% | 62.73 | 20.84% | 58.33 | 18.75% | 59.44 | 20.45% |
| c. Corporate Securities | 143.69 | 44.86% | 158.57 | 52.67% | 140.05 | 45.02% | 154.85 | 53.27% |
| Total | 320.31 | 100.00% | 301.06 | 100.00% | 311.08 | 100.00% | 290.70 | 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:

30/09/2017

ULIP

(Rs in Crores)

| Detail Regarding debt securities | | | | | | | | |
|--|------------------|------------------------------|---------------------------------------|------------------------------|------------------|------------------------------|---------------------------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 30-09-2017 | as % of total for this class | as at 30-09-2016 Of the previous year | as % of total for this class | As at 30-09-2017 | 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 | 214.91 | 69.86% | 237.78 | 66.23% | 206.22 | 69.25% | 225.45 | 65.33% |
| AA or better | 49.37 | 16.05% | 66.22 | 18.44% | 48.26 | 16.20% | 64.72 | 18.75% |
| Rated below AA but above A | 1.00 | 0.33% | 2.02 | 0.56% | 0.98 | 0.33% | 1.95 | 0.57% |
| Rated below A but above B | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Any other | 42.35 | 13.77% | 52.99 | 14.76% | 42.35 | 14.22% | 52.99 | 15.36% |
| Total | 307.64 | 100.00% | 359.02 | 100.00% | 297.80 | 100.00% | 345.11 | 100.00% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 37.81 | 12.29% | 32.59 | 9.08% | 37.64 | 12.64% | 32.21 | 9.33% |
| more than 1 year and up to 3 years | 77.45 | 25.18% | 118.01 | 32.87% | 75.92 | 25.49% | 115.70 | 33.53% |
| More than 3 years and up to 7 years | 92.93 | 30.21% | 89.99 | 25.07% | 90.20 | 30.29% | 86.84 | 25.16% |
| More than 7 years and up to 10 years | 54.52 | 17.72% | 61.60 | 17.16% | 51.59 | 17.32% | 57.72 | 16.72% |
| More than 10 years and up to 15 years | 0.43 | 0.14% | 0.43 | 0.12% | 0.40 | 0.14% | 0.40 | 0.12% |
| More than 15 years and up to 20 years | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Above 20 years | 44.49 | 14.46% | 56.39 | 15.71% | 42.06 | 14.12% | 52.24 | 15.14% |
| Total | 307.64 | 100.00% | 359.02 | 100.00% | 297.80 | 100.00% | 345.11 | 100.00% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 114.58 | 37.24% | 129.44 | 36.05% | 109.73 | 36.85% | 122.06 | 35.37% |
| b. State Government | 16.08 | 5.23% | 13.66 | 3.81% | 15.35 | 5.16% | 12.90 | 3.74% |
| c. Corporate Securities | 176.98 | 57.53% | 215.91 | 60.14% | 172.72 | 58.00% | 210.16 | 60.90% |
| Total | 307.64 | 100.00% | 359.02 | 100.00% | 297.80 | 100.00% | 345.11 | 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.
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3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.