

FORM L-29 - Detail regarding debt securities



[IRDAI Registration No.135 dated 19th December 2007]

Ageas Federal Life Insurance Co Ltd. Registered Office: 22nd Floor, A Wing, Marathon Futurex, N M Joshi Marg, Lower Parel (East), Mumbai 400013 www.ageasfederal.com Corporate Identity Number (CIN) – U66010MH2007PLC167164

Detail regarding debt securities - 30th June 2021

(₹ in Lakhs)

NON-ULIP FUNDS	MARKET VALUE				Book Value			
	As at 30-Jun-2021	as % of total for this class	As at 30-Jun-2020	as % of total for this class	As at 30-Jun-2021	as % of total for this class	As at 30-Jun-2020	as % of total for this class
Break down by credit rating								
Sovereign *	5,23,194.84	63.93	4,34,369.34	58.81	4,88,596.29	63.98	3,80,400.47	57.97
AAA rated	2,93,031.47	35.80	2,99,351.86	40.53	2,72,520.92	35.69	2,70,744.54	41.26
AA or better	1,084.51	0.13	3,697.41	0.50	1,000.00	0.13	3,502.42	0.53
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 **	1,125.00	0.14	1,125.00	0.15	1,500.00	0.20	1,500.00	0.23
	8,18,435.81	100.00	7,38,543.61	100.00	7,63,617.22	100.00	6,56,147.43	100.00
Break down by residual maturity								
Up to 1 year	34,103.70	4.17	44,136.45	5.98	34,031.60	4.46	44,012.82	6.71
more than 1 year and upto 3 years	10,494.14	1.28	11,411.89	1.55	9,717.72	1.27	10,704.12	1.63
More than 3 years and up to 7 years	52,713.50	6.44	45,818.92	6.20	49,327.29	6.46	41,815.37	6.37
More than 7 years and up to 10 years	1,53,675.18	18.78	1,24,180.92	16.81	1,41,096.65	18.48	1,11,890.76	17.05
More than 10 years and up to 15 years	1,84,513.45	22.54	1,98,033.90	26.81	1,75,036.59	22.92	1,80,049.56	27.44
More than 15 years and up to 20 years	1,18,482.97	14.48	75,557.30	10.23	1,11,371.81	14.58	65,230.27	9.94
Above 20 years	2,64,452.86	32.31	2,39,404.23	32.42	2,43,035.55	31.83	2,02,444.53	30.85
	8,18,435.81	100.00	7,38,543.61	100.00	7,63,617.22	100.00	6,56,147.43	100.00
Break down by type of the issuer								
a. Central Government @	2,92,742.80	35.77	2,74,670.40	37.19	2,68,487.05	35.16	2,38,650.58	36.37
b. State Government	2,61,871.29	32.00	1,98,215.74	26.84	2,51,528.49	32.94	1,80,266.69	27.47
c. Corporate Securities	2,63,821.73	32.23	2,65,657.48	35.97	2,43,601.68	31.90	2,37,230.16	36.16
	8,18,435.81	100.00	7,38,543.61	100.00	7,63,617.22	100.00	6,56,147.43	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. * Includes Central and State Government Securities
3. @ Tri-party repo investments guaranteed by Clearing Corporation of India Ltd basis of Central Government Securities as underlying collateral.
4. The detail of ULIP and Non-ULIP will be given separately.
5. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
6. ## Previous year figures have been regrouped/reclassified to conform to current year presentation.
7. ** Includes securities with rating D i.e. IL&FS (ICRA - D)

Date: 15-Jul-2021

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[IRDAI Registration No.135 dated 19th December 2007]
Detail regarding debt securities - 30th June 2021

(₹ in Lakhs)

ULIP FUNDS	MARKET VALUE				Book Value			
	As at 30-Jun-2021	as % of total for this class	As at 30-Jun-2020	as % of total for this class	As at 30-Jun-2021	as % of total for this class	As at 30-Jun-2020	as % of total for this class
Break down by credit rating								
Sovereign *	63,440.18	41.77	47,730.63	32.65	62,288.09	42.27	45,506.43	32.61
AAA rated	82,065.42	54.03	90,430.90	61.85	79,039.41	53.63	86,478.77	61.98
AA or better	6,373.26	4.20	7,523.70	5.15	6,040.04	4.10	7,038.55	5.04
Rated below AA but above A	0.00	0.00	518.89	0.35	0.00	0.00	503.52	0.36
Rated below A but above B	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Any other **	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	1,51,878.86	100.00	1,46,204.13	100.00	1,47,367.54	100.00	1,39,527.28	100.00
Break down by residual maturity								
Up to 1 year	39,389.03	25.93	54,647.26	37.38	39,294.95	26.66	54,402.08	38.99
more than 1 year and upto 3 years	35,497.20	23.37	26,947.84	18.43	34,204.66	23.21	25,403.34	18.21
More than 3 years and up to 7 years	29,857.00	19.66	26,417.54	18.07	28,278.19	19.19	24,672.92	17.68
More than 7 years and up to 10 years	43,921.75	28.92	34,276.75	23.44	42,589.36	28.90	31,487.80	22.57
More than 10 years and up to 15 years	1,690.00	1.11	2,330.62	1.59	1,592.86	1.08	2,152.76	1.54
More than 15 years and up to 20 years	570.90	0.38	0.00	0.00	513.01	0.35	0.00	0.00
Above 20 years	952.97	0.63	1,584.11	1.08	894.51	0.61	1,408.37	1.01
	1,51,878.86	100.00	1,46,204.13	100.00	1,47,367.54	100.00	1,39,527.28	100.00
Break down by type of the issuer								
a. Central Government @	65,964.78	43.43	69,948.56	47.84	65,136.34	44.20	68,223.66	48.90
b. State Government	9,276.15	6.11	7,393.28	5.06	8,952.50	6.07	6,893.98	4.94
c. Corporate Securities	76,637.93	50.46	68,862.29	47.10	73,278.69	49.73	64,409.64	46.16
	1,51,878.86	100.00	1,46,204.13	100.00	1,47,367.54	100.00	1,39,527.28	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. * Includes Central and State Government Securities and Treasury bills.
3. @ Tri-party repo investments guaranteed by Clearing Corporation of India Ltd basis of Central Government Securities as underlying collateral.
4. The detail of ULIP and Non-ULIP will be given separately.
5. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
6. ## Previous year figures have been regrouped/reclassified to conform to current year presentation.
7. ** Includes securities with rating D i.e. IL&FS (ICRA - D)

Date: 15-Jul-2021