

FORM NL-36-YIELD ON INVESTMENTS 1

Company Name & Code: ITI Reinsurance Limited

Statement as on: 31st December 2017

28.84%

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

Rs. Lakhs

No.	Category of Investment	Category Code	Current Quarter				Year to Date				Previous Year						
			Investments (*)		Income on Investment	Gross Yield (%) ¹	Net Yield (%) ²	Investment (*)		Income on Investment	Gross Yield (%) ¹	Net Yield (%) ²	Investment		Income on Investment	Gross Yield (%) ¹	Net Yield (%) ²
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
	Central Govt. Securities	CGSB	2,067.67	-	(119.22)	-5.77%	-5.77%	1866.14	-	-87.47	-4.69%	-4.69%	-	-	-	-	-
	Treasury Bills	CTRB	-	-	-	0.00%	0.00%	15,577.94	-	48.78	0.31%	0.22%	22,277.93	22,318.68	31.96	0.14%	0.10%
	State Government Bonds/ Development Loans	SGGB	6,416.71	-	(215.62)	-3.36%	-3.36%	6,239.71	-	105.47	1.69%	1.20%	-	-	-	-	-
	Housing Sector Debentures	HTDN	1,013.88	-	(16.51)	-1.63%	-1.63%	1,764.61	-	154.69	8.77%	6.24%	4,000.00	4,033.65	6.87	0.17%	0.12%
	Infrastructure PSU-Debentures/Bonds	IPTD	580.95	-	(10.23)	-1.76%	-1.76%	1,217.92	-	35.84	2.94%	2.09%	3,489.76	3,495.45	3.16	0.09%	0.06%
	Infrastructure - Infrastructure development fund	IDDF	469.41	-	0.45	0.10%	0.07%	1,576.32	-	75.20	4.77%	3.39%					
	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	670.58	-	1.37	0.20%	0.15%	661.11	-	1.37	0.21%	0.15%					
	PSU-Approved Investments-Equity Shares Quoted	EAEQ	-	-	-	0.00%	0.00%	99.63	-	34.13	4.69%	3.34%	-	-	-	-	-
	Corporate Securities (Approved Investment) - Equity Shares (ordinary)-Quoted	EACE	193.15	521.92	8.73	4.52%	3.22%	393.22	521.92	183.13	46.57%	33.14%	-	-	-	-	-
	Corporate Securities-Approved Investments-Debentures	ECOS	1,525.50	-	(31.65)	-2.07%	-2.07%	1,761.96	-	38.44	2.18%	1.55%			-	-	-
	Additional Tier I (Basel III Compliant) Perpetual Bonds-[PSU Banks]	EAPS	500.00	-	(4.49)	-0.90%	-0.90%	687.77	-	22.52	3.27%	2.33%					
	Mutual Funds- Gilt/G Sec/Liquid Schemes	EGMF	70.96	141.10	0.00%	0.00%	83.21	141.10	7.15	8.59%	6.11%	250.00	250.00				
	Other Investments - Equity shares (incl PSU's and unlisted)	OESH	784.96	616.75	0.00%	0.00%	784.96	616.75	0.00	0.00%	0.00%						
			14,293.77	1,279.77	(387.17)	-2.71%	-2.71%	32,714.50	1,279.77	619.25	1.89%	1.35%	30,017.69	30,097.78	41.99	0.14%	0.09%

CERTIFICATION

Certified that the information given herein are correct and complete to the best of my knowledge and belief and nothing has been concealed or suppressed.

Date:

Signature _____

CHINTAN VALIA - DIRECTOR

Full Name & Designation

Note: Category of Investment (COI) shall be as per Guidelines

- 1 To be calculated based on Monthly or lesser frequency 'Weighted Average' of Investments
- 2 Yield netted for Tax
- 3 FORM-1 shall be prepared in respect of each fund.
- 4 As on 31.3.2018, all debt instruments have been sold and realised.