

FORM L-29- Details regarding debt securities (ULIP)

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: June 30, 2020

Detail regarding Debt securities

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/06/2020	As % of total for this class	As at 31/03/2020	As % of total for this class	As at 30/06/2020	As % of total for this class	As at 31/03/2020	As % of total for this class
Break down by credit rating								
Sovereign	3,524,834.26	65.61%	3,304,505.46	65.18%	3,402,761.71	65.82%	3,230,343.80	65.32%
AAA rated	1,268,006.28	23.60%	1,155,411.24	22.79%	1,196,199.80	23.14%	1,109,543.27	22.44%
AA or better	216,824.23	4.04%	224,276.94	4.42%	210,465.78	4.07%	221,627.01	4.48%
Rated below AA but above A (A or better)	39,583.55	0.74%	39,347.45	0.78%	37,459.15	0.72%	37,997.21	0.77%
Rated below A	491.55	0.01%	483.99	0.01%	478.07	0.01%	477.84	0.01%
Others								
MF/REV REPO/CBLO/FD	288,679.54	5.37%	343,820.02	6.78%	288,322.98	5.58%	343,779.14	6.95%
A1+	34,210.56	0.64%	1,619.62	0.03%	34,210.56	0.66%	1,619.62	0.03%
A1 & Below	-	-	-	-	-	-	-	-
Total	5,372,629.97	100.00%	5,069,464.72	100.00%	5,169,898.06	100.00%	4,945,387.88	100%
Breakdown by residual maturity								
Up to 1 year	1,322,920.15	24.62%	1,132,251.09	22.33%	1,311,244.44	25.36%	1,130,470.57	22.86%
More than 1 year and up to 3years	949,062.75	17.66%	1,102,807.32	21.75%	911,640.35	17.63%	1,073,322.47	21.70%
More than 3 years and up to 7years	1,128,369.09	21.00%	963,596.44	19.01%	1,075,038.53	20.79%	932,680.82	18.86%
More than 7 years and up to 10 years	1,174,874.83	21.87%	1,306,748.13	25.78%	1,109,157.68	21.45%	1,263,547.50	25.55%
More than 10 years and up to 15 years	694,973.96	12.94%	467,539.69	9.22%	667,263.63	12.91%	453,345.31	9.17%
More than 15 years and up to 20 years	34,350.05	0.64%	41,731.93	0.82%	31,829.79	0.62%	39,763.54	0.80%
Above 20 years	68,079.14	1.27%	54,790.13	1.08%	63,723.63	1.23%	52,257.67	1.06%
Total	5,372,629.97	100.00%	5,069,464.72	100.00%	5,169,898.06	100.00%	4,945,387.88	100.00%
Breakdown by type of the issuer								
a. Central Government	2,894,515.21	53.88%	2,698,796.10	53.24%	2,815,809.66	54.47%	2,651,701.40	53.62%
b. State Government	630,319.05	11.73%	605,709.37	11.95%	586,952.05	11.35%	578,642.40	11.70%
c. Corporate Securities	1,559,116.17	29.02%	1,421,139.24	28.03%	1,478,813.36	28.60%	1,371,264.94	27.73%
d. MF/REV REPO/CBLO/FD	288,679.54	5.37%	343,820.02	6.78%	288,322.98	5.58%	343,779.14	6.95%
Total	5,372,629.97	100.00%	5,069,464.72	100.00%	5,169,898.06	100.00%	4,945,387.88	100.00%

Note:

- 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.
- The detail of ULIP and Non-ULIP will be given separately.
- Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.

Mahesh Kumar Sharma
MD & CEO

Detail regarding Debt securities

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/06/2020	As % of total for this class	As at 31/03/2020	As % of total for this class	As at 30/06/2020	As % of total for this class	As at 31/03/2020	As % of total for this class
Break down by credit rating								
Sovereign	5,227,430.25	62.91%	4,857,401.24	63.20%	4,771,664.35	62.16%	4,498,660.41	62.34%
AAA rated	2,166,381.19	26.07%	1,925,205.26	25.05%	2,010,714.03	26.19%	1,825,330.82	25.30%
AA or better	320,870.88	3.86%	321,641.29	4.18%	303,452.21	3.95%	312,207.11	4.33%
Rated below AA but above A (A or better)	88,976.90	1.07%	107,067.14	1.39%	84,046.71	1.09%	104,668.13	1.45%
Rated below A	8,992.48	0.11%	8,720.20	0.11%	9,021.21	0.12%	9,021.24	0.13%
Others								
MF/REV REPO/CBLO/FD/AIF	476,790.96	5.74%	458,651.42	5.97%	477,866.74	6.23%	458,549.84	6.35%
A1+	19,281.80	0.23%	7,362.79	0.10%	19,281.80	0.25%	7,362.79	0.10%
A1 & Below	-	-	-	-	-	-	-	-
Total	8,308,724.45	100.00%	7,686,049.33	100.00%	7,676,047.05	100.00%	7,215,800.34	100%
Breakdown by residual maturity								
Up to 1 year	727,506.67	8.76%	756,505.98	9.84%	722,854.89	9.42%	754,466.14	10.46%
More than 1 year and up to 3years	1,189,109.47	14.31%	943,444.26	12.27%	1,124,219.45	14.65%	914,969.77	12.68%
More than 3 years and up to 7years	2,001,528.84	24.09%	1,974,882.34	25.69%	1,851,627.29	24.12%	1,868,043.95	25.89%
More than 7 years and up to 10 years	1,541,170.26	18.55%	1,338,586.72	17.42%	1,418,705.08	18.48%	1,257,088.74	17.42%
More than 10 years and up to 15 years	656,425.63	7.90%	602,051.67	7.83%	604,138.29	7.87%	558,948.58	7.75%
More than 15 years and up to 20 years	154,493.56	1.86%	143,192.53	1.86%	143,302.55	1.87%	136,333.97	1.89%
Above 20 years	2,038,490.02	24.53%	1,927,385.84	25.08%	1,811,199.51	23.60%	1,725,949.18	23.92%
Total	8,308,724.45	100.00%	7,686,049.33	100.00%	7,676,047.05	100.00%	7,215,800.34	100.00%
Breakdown by type of the issuer								
a. Central Government	3,827,694.68	46.07%	3,557,948.03	46.29%	3,474,120.42	45.26%	3,267,259.24	45.28%
b. State Government	1,399,735.57	16.85%	1,299,453.21	16.91%	1,297,543.93	16.90%	1,231,401.17	17.07%
c. Corporate Securities	2,618,364.94	31.51%	2,369,996.67	30.84%	2,441,546.26	31.81%	2,258,590.09	31.30%
d. MF/REV REPO/CBLO/FD	462,929.27	5.57%	458,651.42	5.97%	462,836.45	6.03%	458,549.84	6.35%
Total	8,308,724.45	100.00%	7,686,049.33	100.00%	7,676,047.05	100.00%	7,215,800.34	100.00%

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