

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

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: September 30, 2020

Detail regarding Debt securities

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2020	As % of total for this class	As at 31/03/2020	As % of total for this class	As at 30/09/2020	As % of total for this class	As at 31/03/2020	As % of total for this class
Break down by credit rating								
Sovereign	34,81,705.75	64.00%	33,04,505.46	65.18%	34,29,783.74	64.67%	32,30,343.80	65.32%
AAA rated	13,54,588.53	24.90%	11,55,411.24	22.79%	12,77,987.67	24.10%	11,09,543.27	22.44%
AA or better	1,98,677.23	3.65%	2,24,276.94	4.42%	1,92,831.51	3.64%	2,21,627.01	4.48%
Rated below AA but above A (A or better)	39,303.41	0.72%	39,347.45	0.78%	37,431.60	0.71%	37,997.21	0.77%
Rated below A	489.33	0.01%	483.99	0.01%	478.34	0.01%	477.84	0.01%
Others								
MF/REV REPO/CBLO/FD	3,36,021.18	6.18%	3,43,820.02	6.78%	3,35,765.72	6.33%	3,43,779.14	6.95%
A1+	29,642.07	0.54%	1,619.62	0.03%	29,642.07	0.56%	1,619.62	0.03%
A1 & Below	-	-	-	-	-	-	-	-
Total	54,40,427.49	100.00%	50,69,464.72	100.00%	53,03,920.65	100.00%	49,45,387.88	100.00%
Breakdown by residual maturity								
Up to 1 year	12,23,620.73	22.49%	11,32,251.09	22.33%	12,14,516.77	22.90%	11,30,470.57	22.86%
More than 1 year and up to 3years	7,75,136.56	14.25%	11,02,807.32	21.75%	7,49,461.99	14.13%	10,73,322.47	21.70%
More than 3 years and up to 7years	11,63,507.34	21.39%	9,63,596.44	19.01%	11,26,047.08	21.23%	9,32,680.82	18.86%
More than 7 years and up to 10 years	14,05,006.95	25.83%	13,06,748.13	25.78%	13,61,141.00	25.66%	12,63,547.50	25.55%
More than 10 years and up to 15 years	7,64,125.77	14.05%	4,67,539.69	9.22%	7,45,823.94	14.06%	4,53,345.31	9.17%
More than 15 years and up to 20 years	23,283.63	0.43%	41,731.93	0.82%	22,608.04	0.43%	39,763.54	0.80%
Above 20 years	85,746.51	1.58%	54,790.13	1.08%	84,321.81	1.59%	52,257.67	1.06%
Total	54,40,427.49	100.00%	50,69,464.72	100.00%	53,03,920.65	100.00%	49,45,387.88	100.00%
Breakdown by type of the issuer								
a. Central Government	32,09,401.11	58.99%	26,98,796.10	53.24%	31,63,283.25	59.64%	26,51,701.40	53.62%
b. State Government	6,16,029.04	11.32%	6,05,709.37	11.95%	5,84,281.02	11.02%	5,78,642.40	11.70%
c. Corporate Securities	12,70,451.17	23.35%	14,21,139.24	28.03%	12,12,065.65	22.85%	13,71,264.94	27.73%
d. MF/REV REPO/CBLO/FD	3,44,546.18	6.33%	3,43,820.02	6.78%	3,44,290.72	6.49%	3,43,779.14	6.95%
Total	54,40,427.49	100.00%	50,69,464.72	100.00%	53,03,920.65	100.00%	49,45,387.88	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.

Mahesh Kumar Sharma
MD & CEO

Detail regarding Debt securities

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2020	As % of total for this class	As at 31/03/2020	As % of total for this class	As at 30/09/2020	As % of total for this class	As at 31/03/2020	As % of total for this class
Break down by credit rating								
Sovereign	51,10,534.39	58.76%	48,57,401.24	63.20%	47,72,392.02	58.42%	44,98,660.41	62.34%
AAA rated	26,57,488.11	30.56%	19,25,205.26	25.05%	24,86,383.71	30.44%	18,25,330.82	25.30%
AA or better	2,69,634.24	3.10%	3,21,641.29	4.18%	2,54,824.14	3.12%	3,12,207.11	4.33%
Rated below AA but above A (A or better)	86,755.36	1.00%	1,07,067.14	1.39%	81,797.53	1.00%	1,04,668.13	1.45%
Rated below A	8,881.69	0.10%	8,720.20	0.11%	9,022.35	0.11%	9,021.24	0.13%
Others								
MF/REV REPO/CBLO/FD/AIF	5,19,226.63	5.97%	4,58,651.42	5.97%	5,20,114.24	6.37%	4,58,549.84	6.35%
A1+	44,456.51	0.51%	7,362.79	0.10%	44,456.52	0.54%	7,362.79	0.10%
A1 & Below	-	-	-	-	-	-	-	-
Total	86,96,976.92	100.00%	76,86,049.33	100.00%	81,68,990.50	100.00%	72,15,800.34	100.00%
Breakdown by residual maturity								
Up to 1 year	8,08,027.56	9.29%	7,56,505.98	9.84%	8,04,221.83	9.84%	7,54,466.14	10.46%
More than 1 year and up to 3years	10,74,987.31	12.36%	9,43,444.26	12.27%	10,19,967.25	12.49%	9,14,969.77	12.68%
More than 3 years and up to 7years	21,49,439.39	24.71%	19,74,882.34	25.69%	20,17,750.37	24.70%	18,68,043.95	25.89%
More than 7 years and up to 10 years	16,52,066.01	19.00%	13,38,586.72	17.42%	15,64,736.21	19.15%	12,57,088.74	17.42%
More than 10 years and up to 15 years	6,68,694.77	7.69%	6,02,051.67	7.83%	6,25,331.02	7.65%	5,58,948.58	7.75%
More than 15 years and up to 20 years	3,45,018.59	3.97%	1,43,192.53	1.86%	3,12,182.51	3.82%	1,36,333.97	1.89%
Above 20 years	19,98,743.30	22.98%	19,27,385.84	25.08%	18,24,801.31	22.34%	17,25,949.18	23.92%
Total	86,96,976.92	100.00%	76,86,049.33	100.00%	81,68,990.50	100.00%	72,15,800.34	100.00%
Breakdown by type of the issuer								
a. Central Government	41,63,518.54	47.87%	35,57,948.03	46.29%	38,71,722.86	47.40%	32,67,259.24	45.28%
b. State Government	14,42,321.68	16.58%	12,99,453.21	16.91%	13,62,054.16	16.67%	12,31,401.17	17.07%
c. Corporate Securities	25,45,107.12	29.26%	23,69,996.67	30.84%	23,89,425.27	29.25%	22,58,590.09	31.30%
d. MF/REV REPO/CBLO/FD	5,46,029.58	6.28%	4,58,651.42	5.97%	5,45,788.21	6.68%	4,58,549.84	6.35%
Total	86,96,976.92	100.00%	76,86,049.33	100.00%	81,68,990.50	100.00%	72,15,800.34	100.00%

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