

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

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: December 31, 2020

Detail regarding Debt securities

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2020	As % of total for this class	As at 31/03/2020	As % of total for this class	As at 31/12/2020	As % of total for this class	As at 31/03/2020	As % of total for this class
Break down by credit rating								
Sovereign	38,24,812.39	64.86%	33,04,505.46	65.18%	37,43,721.70	65.44%	32,30,343.80	65.32%
AAA rated	13,48,509.21	22.87%	11,55,411.24	22.79%	12,62,719.42	22.07%	11,09,543.27	22.44%
AA or better	1,89,530.78	3.21%	2,24,276.94	4.42%	1,82,118.09	3.18%	2,21,627.01	4.48%
Rated below AA but above A (A or better)	55,799.46	0.95%	39,347.45	0.78%	54,080.34	0.95%	37,997.21	0.77%
Rated below A	250.17	0.00%	483.99	0.01%	238.59	0.00%	477.84	0.01%
Others								
MF/REV REPO/CBLO/FD	4,57,094.18	7.75%	3,43,820.02	6.78%	4,56,754.63	7.98%	3,43,779.14	6.95%
A1+	21,218.24	0.36%	1,619.62	0.03%	21,218.24	0.37%	1,619.62	0.03%
A1 & Below	-	-	-	-	-	-	-	-
Total	58,97,214.43	100.00%	50,69,464.72	100.00%	57,20,851.02	100.00%	49,45,387.88	100.00%
Breakdown by residual maturity								
Up to 1 year	13,87,972.70	23.54%	11,32,251.09	22.33%	13,82,044.74	24.16%	11,30,470.57	22.86%
More than 1 year and up to 3years	9,73,379.53	16.51%	11,02,807.32	21.75%	9,38,065.35	16.40%	10,73,322.47	21.70%
More than 3 years and up to 7years	10,28,571.35	17.44%	9,63,596.44	19.01%	9,85,343.50	17.22%	9,32,680.82	18.86%
More than 7 years and up to 10 years	15,98,830.22	27.11%	13,06,748.13	25.78%	15,36,629.09	26.86%	12,63,547.50	25.55%
More than 10 years and up to 15 years	7,23,710.40	12.27%	4,67,539.69	9.22%	6,98,836.47	12.22%	4,53,345.31	9.17%
More than 15 years and up to 20 years	82,281.56	1.40%	41,731.93	0.82%	81,142.16	1.42%	39,763.54	0.80%
Above 20 years	1,02,468.66	1.74%	54,790.13	1.08%	98,789.72	1.73%	52,257.67	1.06%
Total	58,97,214.43	100.00%	50,69,464.72	100.00%	57,20,851.02	100.00%	49,45,387.88	100.00%
Breakdown by type of the issuer								
a. Central Government	34,39,446.21	58.32%	26,98,796.10	53.24%	33,69,625.93	58.90%	26,51,701.40	53.62%
b. State Government	7,48,597.01	12.69%	6,05,709.37	11.95%	7,07,739.27	12.37%	5,78,642.40	11.70%
c. Corporate Securities	12,52,077.03	21.23%	14,21,139.24	28.03%	11,86,731.19	20.74%	13,71,264.94	27.73%
d. MF/REV REPO/CBLO/FD	4,57,094.18	7.75%	3,43,820.02	6.78%	4,56,754.63	7.98%	3,43,779.14	6.95%
Total	58,97,214.43	100.00%	50,69,464.72	100.00%	57,20,851.02	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

FORM L-29 - Detail regarding debt securities (Non Ulip)

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: December 31, 2020

Detail regarding Debt securities

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2020	As % of total for this class	As at 31/03/2020	As % of total for this class	As at 31/12/2020	As % of total for this class	As at 31/03/2020	As % of total for this class
Break down by credit rating								
Sovereign	55,74,063.86	59.65%	48,57,401.24	63.20%	51,57,998.67	59.31%	44,98,660.41	62.34%
AAA rated	27,23,404.00	29.14%	19,25,205.26	25.05%	25,15,322.05	28.92%	18,25,330.82	25.30%
AA or better	3,11,860.01	3.34%	3,21,641.29	4.18%	2,91,431.96	3.35%	3,12,207.11	4.33%
Rated below AA but above A (A or better)	67,692.30	0.72%	1,07,067.14	1.39%	63,793.22	0.73%	1,04,668.13	1.45%
Rated below A	8,001.24	0.09%	8,720.20	0.11%	8,022.25	0.09%	9,021.24	0.13%
Others								
MF/REV REPO/CBLO/FD/AIF	6,30,457.79	6.75%	4,58,651.42	5.97%	6,30,537.82	7.25%	4,58,549.84	6.35%
A1+	29,538.85	0.32%	7,362.79	0.10%	29,538.85	0.34%	7,362.79	0.10%
A1 & Below	-	-	-	-	-	-	-	-
Total	93,45,018.05	100.00%	76,86,049.33	100.00%	86,96,644.82	100.00%	72,15,800.34	100.00%
Breakdown by residual maturity								
Up to 1 year	7,63,577.53	8.17%	7,56,505.98	9.84%	7,59,883.88	8.74%	7,54,466.14	10.46%
More than 1 year and up to 3years	13,07,510.80	13.99%	9,43,444.26	12.27%	12,30,477.56	14.15%	9,14,969.77	12.68%
More than 3 years and up to 7years	20,59,186.21	22.04%	19,74,882.34	25.69%	19,06,508.96	21.92%	18,68,043.95	25.89%
More than 7 years and up to 10 years	17,88,270.90	19.14%	13,38,586.72	17.42%	16,67,710.69	19.18%	12,57,088.74	17.42%
More than 10 years and up to 15 years	7,52,530.06	8.05%	6,02,051.67	7.83%	7,02,512.76	8.08%	5,58,948.58	7.75%
More than 15 years and up to 20 years	4,45,417.20	4.77%	1,43,192.53	1.86%	4,08,611.44	4.70%	1,36,333.97	1.89%
Above 20 years	22,28,525.35	23.85%	19,27,385.84	25.08%	20,20,939.52	23.24%	17,25,949.18	23.92%
Total	93,45,018.05	100.00%	76,86,049.33	100.00%	86,96,644.82	100.00%	72,15,800.34	100.00%
Breakdown by type of the issuer								
a. Central Government	44,52,479.49	47.65%	35,57,948.03	46.29%	41,01,651.42	47.16%	32,67,259.24	45.28%
b. State Government	16,23,459.41	17.37%	12,99,453.21	16.91%	15,16,021.28	17.43%	12,31,401.17	17.07%
c. Corporate Securities	26,50,942.85	28.37%	23,69,996.67	30.84%	24,61,425.71	28.30%	22,58,590.09	31.30%
d. MF/REV REPO/CBLO/FD	6,18,136.31	6.61%	4,58,651.42	5.97%	6,17,546.42	7.10%	4,58,549.84	6.35%
Total	93,45,018.05	100.00%	76,86,049.33	100.00%	86,96,644.82	100.00%	72,15,800.34	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