

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

Name of the Insurer: **SBI LIFE INSURANCE CO. LTD**

Date: **June 30, 2019**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/06/2019	As % of total for this class	As at 31/03/2019	As % of total for this class	As at 30/06/2019	As % of total for this class	As at 31/03/2019	As % of total for this class
Break down by credit rating								
Sovereign	25,80,975.84	60.00%	23,72,889.44	58.35%	25,28,170.47	59.58%	23,42,821.94	58.15%
AAA rated	9,51,271.54	22.11%	8,83,140.75	21.72%	9,37,626.94	22.09%	8,74,593.84	21.71%
AA or better	2,76,438.33	6.43%	2,98,998.51	7.35%	2,75,843.66	6.50%	2,99,623.40	7.44%
Rated below AA but above A (A or better)	43,873.59	1.02%	43,493.07	1.07%	44,914.31	1.06%	43,474.27	1.08%
Rated below A	11,371.02	0.26%	712.38	0.02%	19,420.62	0.46%	716.61	0.02%
Others								
MF/REV REPO/CBLO/FD	4,10,084.92	9.53%	3,93,298.25	9.67%	4,10,069.04	9.66%	3,93,196.33	9.76%
A1+	27,581.23	0.64%	74,211.28	1.82%	27,581.23	0.65%	74,211.28	1.84%
A1 & Below	-	-	-	-	-	-	-	-
Total	43,01,596.48	100.00%	40,66,743.67	100.00%	42,43,626.27	100.00%	40,28,637.68	100.00%
Breakdown by residual maturity								
Up to 1 year	10,92,815.40	25.40%	7,94,015.88	19.52%	10,91,816.20	25.73%	7,93,583.01	19.70%
More than 1 year and up to 3years	9,74,256.21	22.65%	10,76,011.92	26.46%	9,62,263.75	22.68%	10,63,559.58	26.40%
More than 3 years and up to 7years	7,29,194.63	16.95%	7,71,570.08	18.97%	7,27,935.71	17.15%	7,65,044.18	18.99%
More than 7 years and up to 10 years	11,29,523.04	26.26%	10,24,014.83	25.18%	11,02,154.49	25.97%	10,13,507.81	25.16%
More than 10 years and up to 15 years	2,92,857.27	6.81%	2,42,068.99	5.95%	2,81,568.58	6.64%	2,38,905.81	5.93%
More than 15 years and up to 20 years	44,317.72	1.03%	90,391.89	2.22%	42,048.89	0.99%	88,403.19	2.19%
Above 20 years	38,632.21	0.90%	68,670.07	1.69%	35,838.65	0.84%	65,634.10	1.63%
Total	43,01,596.48	100.00%	40,66,743.67	100.00%	42,43,626.27	100.00%	40,28,637.68	100.00%
Breakdown by type of the issuer								
a. Central Government	21,50,756.76	50.00%	19,64,158.59	48.30%	21,10,242.18	49.73%	19,40,218.78	48.16%
b. State Government	4,30,219.08	10.00%	4,08,730.85	10.05%	4,17,928.29	9.85%	4,02,603.16	9.99%
c. Corporate Securities	13,10,535.72	30.47%	13,00,555.99	31.98%	13,05,386.76	30.76%	12,92,619.41	32.09%
d. MF/REV REPO/CBLO/FD	4,10,084.92	9.53%	3,93,298.25	9.67%	4,10,069.04	9.66%	3,93,196.33	9.76%
Total	43,01,596.48	100.00%	40,66,743.67	100.00%	42,43,626.27	100.00%	40,28,637.68	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.

SANJEEV NAUTIYAL
MD & CEO

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

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: June 30, 2019

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/06/2019	As % of total for this class	As at 31/03/2019	As % of total for this class	As at 30/06/2019	As % of total for this class	As at 31/03/2019	As % of total for this class
Break down by credit rating								
Sovereign	41,65,380.66	60.47%	39,24,763.99	60.24%	39,38,899.35	59.41%	38,25,317.89	59.83%
AAA rated	17,13,762.91	24.88%	16,02,481.99	24.59%	16,79,423.60	25.33%	15,83,160.98	24.76%
AA or better	4,24,056.06	6.16%	4,42,029.43	6.78%	4,21,216.10	6.35%	4,41,557.57	6.91%
Rated below AA but above A (A or better)	86,414.52	1.25%	87,485.01	1.34%	85,377.61	1.29%	85,646.82	1.34%
Rated below A	9,666.16	0.14%	2,893.81	0.04%	16,163.51	0.24%	3,003.65	0.05%
Others								
MF/REV REPO/CBLO/FD/AIF	4,83,241.10	7.02%	4,40,365.68	6.76%	4,83,153.87	7.29%	4,39,892.44	6.88%
A1+	5,858.66	0.09%	15,597.00	0.24%	5,858.66	0.09%	15,597.00	0.24%
A1 & Below	-	-	-	-	-	-	-	-
Total	68,88,380.06	100.00%	65,15,616.92	100.00%	66,30,092.69	100.00%	63,94,176.34	100.00%
Breakdown by residual maturity								
Up to 1 year	7,42,085.20	10.77%	6,24,156.50	9.58%	7,40,105.23	11.16%	6,22,704.07	9.74%
More than 1 year and up to 3years	7,35,945.95	10.68%	6,95,088.94	10.67%	7,27,325.87	10.97%	6,87,868.45	10.76%
More than 3 years and up to 7years	17,04,120.69	24.74%	16,66,422.60	25.58%	16,66,265.73	25.13%	16,26,204.76	25.43%
More than 7 years and up to 10 years	15,15,855.88	22.01%	14,98,815.82	23.00%	14,66,369.03	22.12%	14,76,308.77	23.09%
More than 10 years and up to 15 years	4,95,695.97	7.20%	5,06,976.78	7.78%	4,72,423.21	7.13%	5,00,054.54	7.82%
More than 15 years and up to 20 years	1,00,773.89	1.46%	1,03,489.20	1.59%	95,404.30	1.44%	1,02,045.89	1.60%
Above 20 years	15,93,902.47	23.14%	14,20,667.07	21.80%	14,62,199.33	22.05%	13,78,989.86	21.57%
Total	68,88,380.06	100.00%	65,15,616.92	1.00	66,30,092.69	100.00%	63,94,176.34	100.00%
Breakdown by type of the issuer								
a. Central Government	31,92,839.98	46.35%	30,04,586.18	46.11%	29,96,375.34	45.19%	29,27,209.62	45.78%
b. State Government	9,72,540.68	14.12%	9,20,177.81	14.12%	9,42,524.01	14.22%	8,98,108.26	14.05%
c. Corporate Securities	22,58,319.21	32.78%	21,69,406.64	33.30%	22,26,558.91	33.58%	21,47,554.97	33.59%
d. MF/REV REPO/CBLO/FD	4,64,680.19	6.75%	4,21,446.28	6.47%	4,64,634.43	7.01%	4,21,303.49	6.59%
Total	68,88,380.06	100.00%	65,15,616.92	100.00%	66,30,092.69	100.00%	63,94,176.34	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.

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