

FORM L-29- Details regarding debt securities (Ulip)
Name of the Insurer: **SBI LIFE INSURANCE CO. LTD**

Date: **September 30, 2018**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2018	As % of total for this class	As at 31/03/2018	As % of total for this class	As at 30/09/2018	As % of total for this class	As at 31/03/2018	As % of total for this class
Break down by credit rating								
Sovereign	22,57,125.47	62.10%	20,54,361.94	62.37%	22,82,936.51	61.92%	20,45,234.51	62.24%
AAA rated	5,65,412.26	15.56%	6,25,974.29	19.00%	5,83,204.58	15.82%	6,27,183.06	19.09%
AA or better	3,03,987.71	8.36%	2,57,981.89	7.83%	3,12,090.04	8.46%	2,57,490.98	7.84%
Rated below AA but above A (A or better)	18,564.26	0.51%	29,790.11	0.90%	18,958.83	0.51%	29,900.60	0.91%
Rated below A	934.71	0.03%	720.00	0.02%	955.47	0.03%	953.82	0.03%
Others								
MF/REV REPO/CBLO/FD	4,82,296.01	13.27%	2,87,221.79	8.72%	4,82,257.97	13.08%	2,87,148.08	8.74%
A1+	6,588.85	0.18%	37,881.79	1.15%	6,588.85	0.18%	37,881.79	1.15%
A1 & Below	-	-	-	-	-	-	-	-
Total	36,34,909.28	100.00%	32,93,931.81	100.00%	36,86,992.25	100.00%	32,85,792.84	100.00%
Breakdown by residual maturity								
Up to 1 year	9,76,962.45	26.88%	4,95,212.73	15.03%	9,77,090.47	26.50%	4,94,061.67	15.04%
More than 1 year and up to 3years	9,56,724.96	26.32%	7,18,351.76	21.81%	9,66,411.44	26.21%	7,13,262.16	21.71%
More than 3 years and up to 7years	9,54,161.49	26.25%	12,18,676.55	37.00%	9,80,877.23	26.60%	12,16,021.53	37.01%
More than 7 years and up to 10 years	6,12,658.15	16.85%	5,80,295.90	17.62%	6,25,756.02	16.97%	5,82,115.92	17.72%
More than 10 years and up to 15 years	81,456.06	2.24%	2,32,401.88	7.06%	82,947.48	2.25%	2,30,984.81	7.03%
More than 15 years and up to 20 years	9,849.43	0.27%	19,906.93	0.60%	10,638.53	0.29%	20,034.59	0.61%
Above 20 years	43,096.74	1.19%	29,086.07	0.88%	43,271.07	1.17%	29,312.15	0.89%
Total	36,34,909.28	100.00%	32,93,931.81	100.00%	36,86,992.25	100.00%	32,85,792.84	100.00%
Breakdown by type of the issuer								
a. Central Government	20,46,212.58	56.29%	17,62,561.71	53.51%	20,65,326.83	56.02%	17,54,010.06	53.38%
b. State Government	2,10,912.90	5.80%	2,91,800.22	8.86%	2,17,609.68	5.90%	2,91,224.45	8.86%
c. Corporate Securities	8,95,487.80	24.64%	9,52,348.08	28.91%	9,21,797.77	25.00%	9,53,410.25	29.02%
d. MF/REV REPO/CBLO/FD	4,82,296.01	13.27%	2,87,221.79	8.72%	4,82,257.97	13.08%	2,87,148.08	8.74%
Total	36,34,909.28	100.00%	32,93,931.81	100.00%	36,86,992.25	100.00%	32,85,792.84	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: **September 30, 2018**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2018	As % of total for this class	As at 31/03/2018	As % of total for this class	As at 30/09/2018	As % of total for this class	As at 31/03/2018	As % of total for this class
Break down by credit rating								
Sovereign	35,00,502.65	60.03%	33,04,607.25	59.60%	35,85,535.49	60.25%	32,41,741.53	59.48%
AAA rated	14,06,749.78	24.12%	13,36,779.72	24.11%	14,32,551.44	24.07%	13,10,690.45	24.05%
AA or better	3,82,957.08	6.57%	3,48,908.81	6.29%	3,91,902.55	6.59%	3,44,576.14	6.32%
Rated below AA but above A (A or better)	73,506.72	1.26%	72,068.05	1.30%	73,652.93	1.24%	69,650.41	1.28%
Rated below A	3,816.47	0.07%	3,000.00	0.05%	4,002.99	0.07%	4,004.24	0.07%
Others								
MF/REV REPO/CBLO/FD/AIF	4,61,410.34	7.91%	4,67,780.88	8.44%	4,61,096.23	7.75%	4,67,430.32	8.58%
A1+	2,196.28	0.04%	11,876.04	0.21%	2,196.28	0.04%	11,876.04	0.22%
A1 & Below	-	-	-	-	-	-	-	-
Total	58,31,139.33	100.00%	55,45,020.75	100.00%	59,50,937.92	100.00%	54,49,969.13	100.00%
Breakdown by residual maturity								
Up to 1 year	4,56,154.85	7.82%	4,81,083.75	8.68%	4,56,086.18	7.66%	4,79,803.91	8.80%
More than 1 year and up to 3years	6,60,631.21	11.33%	5,57,671.81	10.06%	6,63,469.33	11.15%	5,50,406.98	10.10%
More than 3 years and up to 7years	16,26,114.88	27.89%	15,54,030.93	28.03%	16,50,596.61	27.74%	15,26,872.41	28.02%
More than 7 years and up to 10 years	12,01,144.96	20.60%	11,78,642.81	21.26%	12,24,738.79	20.58%	11,55,132.91	21.20%
More than 10 years and up to 15 years	4,73,114.60	8.11%	4,73,186.67	8.53%	4,85,471.80	8.16%	4,65,118.89	8.53%
More than 15 years and up to 20 years	1,39,461.45	2.39%	1,47,897.70	2.67%	1,45,308.97	2.44%	1,45,773.64	2.67%
Above 20 years	12,74,517.39	21.86%	11,52,507.08	20.78%	13,25,266.23	22.27%	11,26,860.39	20.68%
Total	58,31,139.33	100.00%	55,45,020.75	1.00	59,50,937.92	100.00%	54,49,969.13	1.00
Breakdown by type of the issuer								
a. Central Government	28,04,100.96	48.09%	27,37,248.32	49.36%	28,80,089.30	48.40%	26,82,575.63	49.22%
b. State Government	6,96,401.69	11.94%	5,67,358.92	10.23%	7,05,446.20	11.85%	5,59,165.89	10.26%
c. Corporate Securities	18,84,609.17	32.32%	17,81,072.15	32.12%	19,19,398.68	32.25%	17,49,055.80	32.09%
d. MF/REV REPO/CBLO/FD	4,46,027.51	7.65%	4,59,341.36	8.28%	4,46,003.74	7.49%	4,59,171.80	8.43%
Total	58,31,139.33	100.00%	55,45,020.75	100.00%	59,50,937.92	100.00%	54,49,969.13	100.00%

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