

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

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

Date: **December 31, 2018**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2018	As % of total for this class	As at 31/03/2018	As % of total for this class	As at 31/12/2018	As % of total for this class	As at 31/03/2018	As % of total for this class
Break down by credit rating								
Sovereign	24,98,155.19	61.78%	20,54,361.94	62.37%	24,64,015.22	61.36%	20,45,234.51	62.24%
AAA rated	7,07,449.61	17.50%	6,25,974.29	19.00%	7,10,080.55	17.68%	6,27,183.06	19.09%
AA or better	2,93,845.78	7.27%	2,57,981.89	7.83%	2,97,295.49	7.40%	2,57,490.98	7.84%
Rated below AA but above A (A or better)	24,552.11	0.61%	29,790.11	0.90%	24,971.44	0.62%	29,900.60	0.91%
Rated below A	704.10	0.02%	720.00	0.02%	716.30	0.02%	953.82	0.03%
Others								
MF/REV REPO/CBLO/FD	4,98,895.76	12.34%	2,87,221.79	8.72%	4,98,895.76	12.42%	2,87,148.08	8.74%
A1+	19,923.61	0.49%	37,881.79	1.15%	19,923.61	0.50%	37,881.79	1.15%
A1 & Below	-	-	-	-	-	-	-	-
Total	40,43,526.15	100.00%	32,93,931.81	100.00%	40,15,898.38	100.00%	32,85,792.84	100.00%
Breakdown by residual maturity								
Up to 1 year	9,35,192.87	23.13%	4,95,212.73	15.03%	9,35,146.19	23.29%	4,94,061.67	15.04%
More than 1 year and up to 3years	10,56,823.11	26.14%	7,18,351.76	21.81%	10,52,490.14	26.21%	7,13,262.16	21.71%
More than 3 years and up to 7years	6,95,243.51	17.19%	12,18,676.55	37.00%	6,98,388.84	17.39%	12,16,021.53	37.01%
More than 7 years and up to 10 years	10,09,903.23	24.98%	5,80,295.90	17.62%	9,95,391.73	24.79%	5,82,115.92	17.72%
More than 10 years and up to 15 years	1,26,216.21	3.12%	2,32,401.88	7.06%	1,23,903.28	3.09%	2,30,984.81	7.03%
More than 15 years and up to 20 years	1,25,585.60	3.11%	19,906.93	0.60%	1,21,393.92	3.02%	20,034.59	0.61%
Above 20 years	94,561.62	2.34%	29,086.07	0.88%	89,184.27	2.22%	29,312.15	0.89%
Total	40,43,526.15	100.00%	32,93,931.81	100.00%	40,15,898.38	100.00%	32,85,792.84	100.00%
Breakdown by type of the issuer								
a. Central Government	22,24,432.84	55.01%	17,62,561.71	53.51%	21,91,401.59	54.57%	17,54,010.06	53.38%
b. State Government	2,73,722.35	6.77%	2,91,800.22	8.86%	2,72,613.63	6.79%	2,91,224.45	8.86%
c. Corporate Securities	10,46,475.21	25.88%	9,52,348.08	28.91%	10,52,987.39	26.22%	9,53,410.25	29.02%
d. MF/REV REPO/CBLO/FD	4,98,895.76	12.34%	2,87,221.79	8.72%	4,98,895.76	12.42%	2,87,148.08	8.74%
Total	40,43,526.15	100.00%	32,93,931.81	100.00%	40,15,898.38	100.00%	32,85,792.84	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.

SANJEEV NAUTIYAL
MD & CEO

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

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

Date: December 31, 2018

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2018	As % of total for this class	As at 31/03/2018	As % of total for this class	As at 31/12/2018	As % of total for this class	As at 31/03/2018	As % of total for this class
Break down by credit rating								
Sovereign	37,69,146.19	60.04%	33,04,607.25	59.60%	36,68,358.30	59.39%	32,41,741.53	59.48%
AAA rated	15,67,354.06	24.97%	13,36,779.72	24.11%	15,63,853.82	25.32%	13,10,690.45	24.05%
AA or better	3,92,144.11	6.25%	3,48,908.81	6.29%	3,95,344.42	6.40%	3,44,576.14	6.32%
Rated below AA but above A (A or better)	79,405.79	1.26%	72,068.05	1.30%	78,662.07	1.27%	69,650.41	1.28%
Rated below A	2,857.73	0.05%	3,000.00	0.05%	3,002.38	0.05%	4,004.24	0.07%
Others								
MF/REV REPO/CBLO/FD/AIF	4,61,434.97	7.35%	4,67,780.88	8.44%	4,61,383.36	7.47%	4,67,430.32	8.58%
A1+	5,616.17	0.09%	11,876.04	0.21%	5,616.17	0.09%	11,876.04	0.22%
A1 & Below	-	-	-	-	-	-	-	-
Total	62,77,959.02	100.00%	55,45,020.75	100.00%	61,76,220.53	100.00%	54,49,969.13	100.00%
Breakdown by residual maturity								
Up to 1 year	6,02,699.50	9.60%	4,81,083.75	8.68%	6,02,279.07	9.75%	4,79,803.91	8.80%
More than 1 year and up to 3years	6,75,758.52	10.76%	5,57,671.81	10.06%	6,73,553.85	10.91%	5,50,406.98	10.10%
More than 3 years and up to 7years	16,20,361.28	25.81%	15,54,030.93	28.03%	16,01,389.59	25.93%	15,26,872.41	28.02%
More than 7 years and up to 10 years	13,28,717.96	21.16%	11,78,642.81	21.26%	13,08,460.00	21.19%	11,55,132.91	21.20%
More than 10 years and up to 15 years	5,46,086.70	8.70%	4,73,186.67	8.53%	5,39,114.71	8.73%	4,65,118.89	8.53%
More than 15 years and up to 20 years	93,517.47	1.49%	1,47,897.70	2.67%	90,997.03	1.47%	1,45,773.64	2.67%
Above 20 years	14,10,817.60	22.47%	11,52,507.08	20.78%	13,60,426.29	22.03%	11,26,860.39	20.68%
Total	62,77,959.02	100.00%	55,45,020.75	100.00%	61,76,220.53	100.00%	54,49,969.13	100.00%
Breakdown by type of the issuer								
a. Central Government	29,66,814.50	47.26%	27,37,248.32	49.36%	28,80,326.60	46.64%	26,82,575.63	49.22%
b. State Government	8,02,331.69	12.78%	5,67,358.92	10.23%	7,88,031.70	12.76%	5,59,165.89	10.26%
c. Corporate Securities	20,56,559.18	32.76%	17,81,072.15	32.12%	20,55,608.59	33.28%	17,49,055.80	32.09%
d. MF/REV REPO/CBLO/FD	4,52,253.64	7.20%	4,59,341.36	8.28%	4,52,253.64	7.32%	4,59,171.80	8.43%
Total	62,77,959.02	100.00%	55,45,020.75	100.00%	61,76,220.53	100.00%	54,49,969.13	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.
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