

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

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

 Date: **September 30, 2017**
Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2017	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 30/09/2017	As % of total for this class	As at 31/03/2017	As % of total for this class
Break down by credit rating								
Sovereign	1,789,881.22	62.85%	1,675,148.59	66.92%	1,757,310.14	62.70%	1,643,659.44	66.78%
AAA rated	453,863.55	15.94%	415,796.42	16.61%	443,771.33	15.83%	407,407.39	16.55%
AA or better	147,371.04	5.17%	102,702.67	4.10%	145,258.99	5.18%	100,813.73	4.10%
Rated below AA but above A (A or better)	33,230.64	1.17%	28,513.48	1.14%	32,615.25	1.16%	28,145.62	1.14%
Rated below A	900.00	0.03%	900.00	0.04%	1,190.30	0.04%	1,188.34	0.05%
Others								
MF/REV REPO/CBLO/FD	385,291.70	13.53%	269,122.58	10.75%	385,268.20	13.75%	269,122.58	10.93%
A1+	37,490.77	1.32%	11,007.11	0.44%	37,490.77	1.34%	11,007.11	0.45%
Total	2,848,028.92	100.00%	2,503,190.85	100.00%	2,802,904.99	100.00%	2,461,344.22	100.00%
Breakdown by residual maturity								
Up to 1 year	481,596.17	16.91%	318,795.75	12.74%	480,693.55	17.15%	318,524.94	12.94%
More than 1 year and up to 3years	625,597.48	21.97%	442,042.86	17.66%	614,448.49	21.92%	432,646.01	17.58%
More than 3 years and up to 7years	977,953.51	34.34%	1,059,868.38	42.34%	952,607.49	33.99%	1,030,084.35	41.85%
More than 7 years and up to 10 years	471,756.40	16.56%	402,536.37	16.08%	465,043.72	16.59%	397,264.04	16.14%
More than 10 years and up to 15 years	198,715.02	6.98%	207,591.08	8.29%	198,378.25	7.08%	210,890.20	8.57%
More than 15 years and up to 20 years	17,967.04	0.63%	28,529.09	1.14%	17,890.93	0.64%	28,642.66	1.16%
Above 20 years	74,443.30	2.61%	43,827.31	1.75%	73,842.56	2.63%	43,292.02	1.76%
Total	2,848,028.92	100.00%	2,503,190.85	100.00%	2,802,904.99	100.00%	2,461,344.22	100.00%
Breakdown by type of the issuer								
a. Central Government	1,604,341.62	56.33%	1,459,334.39	58.30%	1,574,409.97	56.17%	1,430,047.52	58.10%
b. State Government	185,539.59	6.51%	215,814.20	8.62%	182,900.18	6.53%	213,611.92	8.68%
c. Corporate Securities	672,856.01	23.63%	558,919.68	22.33%	660,326.64	23.56%	548,562.20	22.29%
d. MF/REV REPO/CBLO/FD	385,291.70	13.53%	269,122.58	10.75%	385,268.20	13.75%	269,122.58	10.93%
Total	2,848,028.92	100.00%	2,503,190.85	100.00%	2,802,904.99	100.00%	2,461,344.22	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.

ARIJIT BASU
MD & CEO

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

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

Date: **September 30, 2017**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2017	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 30/09/2017	As % of total for this class	As at 31/03/2017	As % of total for this class
Break down by credit rating								
Sovereign	3,239,098.44	61.86%	2,999,043.70	59.74%	3,054,806.77	61.37%	2,848,116.10	59.28%
AAA rated	1,295,285.10	24.74%	1,237,260.74	24.65%	1,237,056.66	24.85%	1,185,000.80	24.67%
AA or better	366,205.74	6.99%	332,752.22	6.63%	353,511.33	7.10%	322,611.48	6.72%
Rated below AA but above A (A or better)	85,184.18	1.63%	73,499.52	1.46%	81,016.82	1.63%	69,980.46	1.46%
Rated below A	3,750.00	0.07%	3,750.00	0.07%	5,006.89	0.10%	5,008.37	0.10%
Others								
MF/REV REPO/CBLO/FD/AIF	241,593.37	4.61%	359,147.68	7.15%	241,415.38	4.85%	358,995.44	7.47%
A1+	4,985.15	0.10%	14,443.74	0.29%	4,985.15	0.10%	14,443.74	0.30%
Total	5,236,101.98	100.00%	5,019,897.61	100.00%	4,977,798.99	100.00%	4,804,156.39	100.00%
Breakdown by residual maturity								
Up to 1 year	203,884.01	3.89%	320,548.56	6.39%	203,103.72	4.08%	319,765.91	6.66%
More than 1 year and up to 3years	546,967.36	10.45%	400,420.51	7.98%	531,664.60	10.68%	390,110.15	8.12%
More than 3 years and up to 7years	1,419,234.93	27.10%	1,316,280.26	26.22%	1,361,372.00	27.35%	1,266,862.58	26.37%
More than 7 years and up to 10 years	1,295,526.91	24.74%	1,210,659.76	24.12%	1,225,193.86	24.61%	1,152,408.93	23.99%
More than 10 years and up to 15 years	579,736.32	11.07%	625,674.14	12.46%	545,735.67	10.96%	595,158.60	12.39%
More than 15 years and up to 20 years	138,440.20	2.64%	242,998.02	4.84%	129,916.41	2.61%	225,599.51	4.70%
Above 20 years	1,052,312.24	20.10%	903,316.36	17.99%	980,812.73	19.70%	854,250.72	17.78%
Total	5,236,101.98	100.00%	5,019,897.61	100.00%	4,977,798.99	100.00%	4,804,156.39	100.00%
Breakdown by type of the issuer								
a. Central Government	2,673,410.05	51.06%	2,507,360.56	49.95%	2,513,378.41	50.49%	2,379,596.81	49.53%
b. State Government	565,688.39	10.80%	491,683.14	9.79%	541,428.36	10.88%	468,519.28	9.75%
c. Corporate Securities	1,762,994.90	33.67%	1,668,447.92	33.24%	1,688,991.79	33.93%	1,603,634.31	33.38%
d. MF/REV REPO/CBLO/FD	234,008.63	4.47%	352,405.99	7.02%	234,000.43	4.70%	352,405.99	7.34%
Total	5,236,101.98	100.00%	5,019,897.61	100.00%	4,977,798.99	100.00%	4,804,156.39	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.

ARIJIT BASU
MD & CEO