

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

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

Date: **December 31, 2017**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2017	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 31/12/2017	As % of total for this class	As at 31/03/2017	As % of total for this class
Break down by credit rating								
Sovereign	18,53,689.28	61.26%	16,75,148.59	66.92%	18,48,242.54	61.21%	16,43,659.44	66.78%
AAA rated	5,32,982.57	17.61%	4,15,796.42	16.61%	5,31,653.24	17.61%	4,07,407.39	16.55%
AA or better	1,49,011.69	4.92%	1,02,702.67	4.10%	1,48,989.15	4.93%	1,00,813.73	4.10%
Rated below AA but above A (A or better)	29,958.94	0.99%	28,513.48	1.14%	29,936.97	0.99%	28,145.62	1.14%
Rated below A	720.00	0.02%	900.00	0.04%	953.05	0.03%	1,188.34	0.05%
Others								
MF/REV REPO/CBLO/FD	4,49,652.29	14.86%	2,69,122.58	10.75%	4,49,591.13	14.89%	2,69,122.58	10.93%
A1+	4,937.18	0.16%	11,007.11	0.44%	4,937.18	0.16%	11,007.11	0.45%
A1 & Below	4,983.37	0.16%	-	-	4,983.37	0.17%	-	-
Total	30,25,935.32	100.00%	25,03,190.85	100.00%	30,19,286.64	100.00%	24,61,344.22	100.00%
Breakdown by residual maturity								
Up to 1 year	3,05,256.32	10.09%	3,18,795.75	12.74%	3,04,634.95	10.09%	3,18,524.94	12.94%
More than 1 year and up to 3years	8,16,027.74	26.97%	4,42,042.86	17.66%	8,09,052.07	26.80%	4,32,646.01	17.58%
More than 3 years and up to 7years	11,24,044.99	37.15%	10,59,868.38	42.34%	11,17,857.77	37.02%	10,30,084.35	41.85%
More than 7 years and up to 10 years	5,68,931.77	18.80%	4,02,536.37	16.08%	5,72,649.41	18.97%	3,97,264.04	16.14%
More than 10 years and up to 15 years	1,05,308.82	3.48%	2,07,591.08	8.29%	1,07,833.03	3.57%	2,10,890.20	8.57%
More than 15 years and up to 20 years	50,149.74	1.66%	28,529.09	1.14%	50,578.01	1.68%	28,642.66	1.16%
Above 20 years	56,215.93	1.86%	43,827.31	1.75%	56,681.39	1.88%	43,292.02	1.76%
Total	30,25,935.32	100.00%	25,03,190.85	100.00%	30,19,286.64	100.00%	24,61,344.22	100.00%
Breakdown by type of the issuer								
a. Central Government	16,88,294.80	55.79%	14,59,334.39	58.30%	16,81,857.56	55.70%	14,30,047.52	58.10%
b. State Government	1,65,394.47	5.47%	2,15,814.20	8.62%	1,66,384.98	5.51%	2,13,611.92	8.68%
c. Corporate Securities	7,22,593.75	23.88%	5,58,919.68	22.33%	7,21,452.97	23.89%	5,48,562.20	22.29%
d. MF/REV REPO/CBLO/FD	4,49,652.29	14.86%	2,69,122.58	10.75%	4,49,591.13	14.89%	2,69,122.58	10.93%
Total	30,25,935.32	100.00%	25,03,190.85	100.00%	30,19,286.64	100.00%	24,61,344.22	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

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

Date: December 31, 2017

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2017	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 31/12/2017	As % of total for this class	As at 31/03/2017	As % of total for this class
Break down by credit rating								
Sovereign	32,09,808.29	60.12%	29,99,043.70	59.74%	31,37,580.14	60.07%	28,48,116.10	59.28%
AAA rated	13,10,511.48	24.55%	12,37,260.74	24.65%	12,74,731.34	24.40%	11,85,000.80	24.67%
AA or better	3,37,837.67	6.33%	3,32,752.22	6.63%	3,32,664.83	6.37%	3,22,611.48	6.72%
Rated below AA but above A (A or better)	73,103.04	1.37%	73,499.52	1.46%	70,267.82	1.35%	69,980.46	1.46%
Rated below A	3,000.00	0.06%	3,750.00	0.07%	4,004.86	0.08%	5,008.37	0.10%
Others								
MF/REV REPO/CBLO/FD/AIF	4,04,566.31	7.58%	3,59,147.68	7.15%	4,04,352.07	7.74%	3,58,995.44	7.47%
A1+	-	-	14,443.74	0.29%	-	-	14,443.74	0.30%
A1 & Below	-	-	-	-	-	-	-	-
Total	53,38,826.78	100.00%	50,19,897.61	100.00%	52,23,601.06	100.00%	48,04,156.39	100.00%
Breakdown by residual maturity								
Up to 1 year	3,39,537.60	6.36%	3,20,548.56	6.39%	3,39,014.11	6.49%	3,19,765.91	6.66%
More than 1 year and up to 3years	5,42,258.90	10.16%	4,00,420.51	7.98%	5,33,003.33	10.20%	3,90,110.15	8.12%
More than 3 years and up to 7years	15,39,368.29	28.83%	13,16,280.26	26.22%	15,04,436.59	28.80%	12,66,862.58	26.37%
More than 7 years and up to 10 years	11,55,587.85	21.64%	12,10,659.76	24.12%	11,22,146.50	21.48%	11,52,408.93	23.99%
More than 10 years and up to 15 years	5,35,967.63	10.04%	6,25,674.14	12.46%	5,19,206.86	9.94%	5,95,158.60	12.39%
More than 15 years and up to 20 years	1,32,596.15	2.48%	2,42,998.02	4.84%	1,29,858.96	2.49%	2,25,599.51	4.70%
Above 20 years	10,93,510.36	20.48%	9,03,316.36	17.99%	10,75,934.72	20.60%	8,54,250.72	17.78%
Total	53,38,826.78	100.00%	50,19,897.61	100.00%	52,23,601.06	100.00%	48,04,156.39	100.00%
Breakdown by type of the issuer								
a. Central Government	26,70,316.34	50.02%	25,07,360.56	49.95%	26,12,504.57	50.01%	23,79,596.81	49.53%
b. State Government	5,39,491.94	10.11%	4,91,683.14	9.79%	5,25,075.58	10.05%	4,68,519.28	9.75%
c. Corporate Securities	17,32,773.79	32.46%	16,68,447.92	33.24%	16,89,808.37	32.35%	16,03,634.31	33.38%
d. MF/REV REPO/CBLO/FD	3,96,244.71	7.42%	3,52,405.99	7.02%	3,96,212.55	7.59%	3,52,405.99	7.34%
Total	53,38,826.78	100.00%	50,19,897.61	100.00%	52,23,601.06	100.00%	48,04,156.39	100.00%

- Note :**
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