

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

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: March 31, 2018

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/03/2018	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 31/03/2018	As % of total for this class	As at 31/03/2017	As % of total for this class
Break down by credit rating								
Sovereign	2,054,361.94	62.37%	1,675,148.59	66.92%	2,045,234.51	62.24%	1,643,659.44	66.78%
AAA rated	625,974.29	19.00%	415,796.42	16.61%	627,183.06	19.09%	407,407.39	16.55%
AA or better	257,981.89	7.83%	102,702.67	4.10%	257,490.98	7.84%	100,813.73	4.10%
Rated below AA but above A (A or better)	29,790.11	0.90%	28,513.48	1.14%	29,900.60	0.91%	28,145.62	1.14%
Rated below A	720.00	0.02%	900.00	0.04%	953.82	0.03%	1,188.34	0.05%
Others								
MF/REV REPO/CBLO/FD	287,221.79	8.72%	269,122.58	10.75%	287,148.08	8.74%	269,122.58	10.93%
A1+	37,881.79	1.15%	11,007.11	0.44%	37,881.79	1.15%	11,007.11	0.45%
A1 & Below	-	0.00%	-	-	-	0.00%	-	-
Total	3,293,931.81	100.00%	2,503,190.85	100.00%	3,285,792.84	100.00%	2,461,344.22	100.00%
Breakdown by residual maturity								
Up to 1 year	495,212.73	15.03%	318,795.75	12.74%	494,061.67	15.04%	318,524.94	12.94%
More than 1 year and up to 3years	718,351.76	21.81%	442,042.86	17.66%	713,262.16	21.71%	432,646.01	17.58%
More than 3 years and up to 7years	1,218,676.55	37.00%	1,059,868.38	42.34%	1,216,021.53	37.01%	1,030,084.35	41.85%
More than 7 years and up to 10 years	580,295.90	17.62%	402,536.37	16.08%	582,115.92	17.72%	397,264.04	16.14%
More than 10 years and up to 15 years	232,401.88	7.06%	207,591.08	8.29%	230,984.81	7.03%	210,890.20	8.57%
More than 15 years and up to 20 years	19,906.93	0.60%	28,529.09	1.14%	20,034.59	0.61%	28,642.66	1.16%
Above 20 years	29,086.07	0.88%	43,827.31	1.75%	29,312.15	0.89%	43,292.02	1.76%
Total	3,293,931.81	100.00%	2,503,190.85	100.00%	3,285,792.84	100.00%	2,461,344.22	100.00%
Breakdown by type of the issuer								
a. Central Government	1,762,561.71	53.51%	1,459,334.39	58.30%	1,754,010.06	53.38%	1,430,047.52	58.10%
b. State Government	291,800.22	8.86%	215,814.20	8.62%	291,224.45	8.86%	213,611.92	8.68%
c. Corporate Securities	952,348.08	28.91%	558,919.68	22.33%	953,410.25	29.02%	548,562.20	22.29%
d. MF/REV REPO/CBLO/FD	287,221.79	8.72%	269,122.58	10.75%	287,148.08	8.74%	269,122.58	10.93%
Total	3,293,931.81	100.00%	2,503,190.85	100.00%	3,285,792.84	100.00%	2,461,344.22	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.

Sanjeev Nautiyal
MD & CEO

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

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: March 31, 2018

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/03/2018	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 31/03/2018	As % of total for this class	As at 31/03/2017	As % of total for this class
Break down by credit rating								
Sovereign	3,304,607.25	59.60%	2,999,043.70	59.74%	3,241,741.53	59.48%	2,848,116.10	59.28%
AAA rated	1,336,779.72	24.11%	1,237,260.74	24.65%	1,310,690.45	24.05%	1,185,000.80	24.67%
AA or better	348,908.81	6.29%	332,752.22	6.63%	344,576.14	6.32%	322,611.48	6.72%
Rated below AA but above A (A or better)	72,068.05	1.30%	73,499.52	1.46%	69,650.41	1.28%	69,980.46	1.46%
Rated below A	3,000.00	0.05%	3,750.00	0.07%	4,004.24	0.07%	5,008.37	0.10%
Others								
MF/REV REPO/CBLO/FD/AIF	467,780.88	8.44%	359,147.68	7.15%	467,430.32	8.58%	358,995.44	7.47%
A1+	11,876.04	0.21%	14,443.74	0.29%	11,876.04	0.22%	14,443.74	0.30%
A1 & Below	-	-	-	-	-	-	-	-
Total	5,545,020.75	100.00%	5,019,897.61	100.00%	5,449,969.13	100.00%	4,804,156.39	100.00%
Breakdown by residual maturity								
Up to 1 year	481,083.75	8.68%	320,548.56	6.39%	479,803.91	8.80%	319,765.91	6.66%
More than 1 year and up to 3years	557,671.81	10.06%	400,420.51	7.98%	550,406.98	10.10%	390,110.15	8.12%
More than 3 years and up to 7years	1,554,030.93	28.03%	1,316,280.26	26.22%	1,526,872.41	28.02%	1,266,862.58	26.37%
More than 7 years and up to 10 years	1,178,642.81	21.26%	1,210,659.76	24.12%	1,155,132.91	21.20%	1,152,408.93	23.99%
More than 10 years and up to 15 years	473,186.67	8.53%	625,674.14	12.46%	465,118.89	8.53%	595,158.60	12.39%
More than 15 years and up to 20 years	147,897.70	2.67%	242,998.02	4.84%	145,773.64	2.67%	225,599.51	4.70%
Above 20 years	1,152,507.08	20.78%	903,316.36	17.99%	1,126,860.39	20.68%	854,250.72	17.78%
Total	5,545,020.75	100.00%	5,019,897.61	100.00%	5,449,969.13	100.00%	4,804,156.39	100.00%
Breakdown by type of the issuer								
a. Central Government	2,737,248.32	49.36%	2,507,360.56	49.95%	2,682,575.63	49.22%	2,379,596.81	49.53%
b. State Government	567,358.92	10.23%	491,683.14	9.79%	559,165.89	10.26%	468,519.28	9.75%
c. Corporate Securities	1,781,072.15	32.12%	1,668,447.92	33.24%	1,749,055.80	32.09%	1,603,634.31	33.38%
d. MF/REV REPO/CBLO/FD	459,341.36	8.28%	352,405.99	7.02%	459,171.80	8.43%	352,405.99	7.34%
Total	5,545,020.75	100.00%	5,019,897.61	100.00%	5,449,969.13	100.00%	4,804,156.39	100.00%

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