

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

Name of the Insurer: SBI LIFE INSURANCE CO. LTD

Date: September 30,2016

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2016	As % of total for this class	As at 31/03/2016	As % of total for this class	As at 30/09/2016	As % of total for this class	As at 31/03/2016	As % of total for this class
Break down by credit rating								
Sovereign	1,476,508.09	68.36%	1,269,845.46	64.19%	1,431,765.57	68.10%	1,250,827.38	63.98%
AAA rated	308,631.29	14.29%	229,946.64	11.62%	298,370.89	14.19%	226,461.97	11.58%
AA or better	101,135.82	4.68%	50,071.39	2.53%	98,674.80	4.69%	49,215.36	2.52%
Rated below AA but above A (A or better)	15,825.92	0.73%	3,881.24	0.20%	15,451.37	0.73%	3,804.96	0.19%
Rated below A	900.00	0.04%	900.00	0.05%	1,186.42	0.06%	1,184.49	0.06%
Others								
MF/REV REPO/CBLO/FD	210,694.48	9.75%	281,053.87	14.21%	210,692.00	10.02%	281,053.87	14.37%
A1+	46,362.30	2.15%	142,620.77	7.21%	46,362.30	2.21%	142,620.77	7.29%
Total	2,160,057.88	100.00%	1,978,319.37	100.00%	2,102,503.36	100.00%	1,955,168.80	100.00%
Breakdown by residual maturity								
Up to 1 year	280,724.27	13.00%	403,798.41	20.41%	280,267.11	13.33%	403,652.23	20.65%
More than 1 year and up to 3years	373,372.22	17.29%	262,060.75	13.25%	365,096.09	17.36%	258,943.46	13.24%
More than 3 years and up to 7years	864,197.09	40.01%	928,304.54	46.92%	832,477.30	39.59%	913,401.38	46.72%
More than 7 years and up to 10 years	280,854.16	13.00%	196,117.39	9.91%	272,995.43	12.98%	193,417.90	9.89%
More than 10 years and up to 15 years	241,172.75	11.17%	134,169.99	6.78%	237,174.43	11.28%	132,455.76	6.77%
More than 15 years and up to 20 years	20,633.36	0.96%	12,201.51	0.62%	19,999.85	0.95%	12,158.54	0.62%
Above 20 years	99,104.03	4.59%	41,666.78	2.11%	94,493.15	4.49%	41,139.53	2.10%
Total	2,160,057.88	100.00%	1,978,319.37	100.00%	2,102,503.36	100.00%	1,955,168.80	100.00%
Breakdown by type of the issuer								
Central Government	1,383,260.01	64.04%	1,255,653.75	63.47%	1,341,409.21	63.80%	1,236,941.95	63.27%
State Government	93,248.08	4.32%	14,191.70	0.72%	90,356.36	4.30%	13,885.42	0.71%
Corporate Securities	472,855.32	21.89%	427,420.05	21.61%	460,045.79	21.88%	423,287.55	21.65%
MF/REV REPO/CBLO/FD	210,694.48	9.75%	281,053.87	14.21%	210,692.00	10.02%	281,053.87	14.37%
Total	2,160,057.88	100.00%	1,978,319.37	100.00%	2,102,503.36	100.00%	1,955,168.80	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: September 30,2016

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 30/09/2016	As % of total for this class	As at 31/03/2016	As % of total for this class	As at 30/09/2016	As % of total for this class	As at 31/03/2016	As % of total for this class
Break down by credit rating								
Sovereign	2,876,533.47	59.51%	2,507,862.58	60.05%	2,661,097.23	58.46%	2,441,833.27	59.78%
AAA rated	1,136,975.19	23.52%	896,057.27	21.45%	1,082,994.02	23.79%	875,657.67	21.44%
AA or better	321,435.54	6.65%	216,068.44	5.17%	310,818.90	6.83%	211,369.86	5.17%
Rated below AA but above A (A or better)	56,833.91	1.18%	61,424.39	1.47%	53,679.36	1.18%	59,758.98	1.46%
Rated below A	3,750.00	0.08%	3,750.00	0.09%	5,009.52	0.11%	5,010.34	0.12%
Others								
MF/REV REPO/CBLO/FD/AIF	384,912.56	7.96%	460,627.34	11.03%	384,785.43	8.45%	460,627.34	11.28%
A1+	53,641.69	1.11%	30,691.09	0.73%	53,641.69	1.18%	30,691.09	0.75%
Total	4,834,082.36	100.00%	4,176,481.09	100.00%	4,552,026.14	100.00%	4,084,948.55	100.00%
Breakdown by residual maturity								
Up to 1 year	368,657.45	7.63%	417,737.96	10.00%	368,046.00	8.09%	417,511.37	10.22%
More than 1 year and up to 3years	309,235.56	6.40%	264,139.52	6.32%	301,918.85	6.63%	260,687.73	6.38%
More than 3 years and up to 7years	1,266,871.70	26.21%	1,019,314.50	24.41%	1,216,279.83	26.72%	1,003,760.27	24.57%
More than 7 years and up to 10 years	1,042,374.18	21.56%	796,988.18	19.08%	990,961.71	21.77%	779,071.52	19.07%
More than 10 years and up to 15 years	712,558.24	14.74%	728,499.38	17.44%	656,006.05	14.41%	705,431.27	17.27%
More than 15 years and up to 20 years	269,550.28	5.58%	213,129.49	5.10%	243,098.16	5.34%	204,038.67	4.99%
Above 20 years	864,834.95	17.89%	736,672.07	17.64%	775,715.54	17.04%	714,447.71	17.49%
Total	4,834,082.36	100.00%	4,176,481.09	100.00%	4,552,026.14	100.00%	4,084,948.55	100.00%
Breakdown by type of the issuer								
Central Government	2,429,245.47	50.25%	2,160,735.49	51.74%	2,239,121.83	49.19%	2,102,984.20	51.48%
State Government	447,288.00	9.25%	347,127.09	8.31%	421,975.40	9.27%	338,849.07	8.30%
Corporate Securities	1,578,233.63	32.65%	1,207,991.17	28.92%	1,511,616.43	33.21%	1,182,487.93	28.95%
MF/REV REPO/CBLO/FD	379,315.26	7.85%	460,627.34	11.03%	379,312.48	8.33%	460,627.34	11.28%
Total	4,834,082.36	100.00%	4,176,481.09	100.00%	4,552,026.14	100.00%	4,084,948.55	100.00%

Note :

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