

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

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

Date: **December 31,2016**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2016	As % of total for this class	As at 31/03/2016	As % of total for this class	As at 31/12/2016	As % of total for this class	As at 31/03/2016	As % of total for this class
Break down by credit rating								
Sovereign	16,13,189.57	65.99%	12,69,845.46	64.19%	15,70,006.57	65.76%	12,50,827.38	63.98%
AAA rated	3,27,364.08	13.39%	2,29,946.64	11.62%	3,16,676.79	13.26%	2,26,461.97	11.58%
AA or better	1,00,758.11	4.12%	50,071.39	2.53%	97,944.23	4.10%	49,215.36	2.52%
Rated below AA but above A (A or better)	15,842.24	0.65%	3,881.24	0.20%	15,422.34	0.65%	3,804.96	0.19%
Rated below A	900.00	0.04%	900.00	0.05%	1,187.41	0.05%	1,184.49	0.06%
Others								
MF/REV REPO/CBLO/FD	3,69,883.40	15.13%	2,81,053.87	14.21%	3,69,883.40	15.49%	2,81,053.87	14.37%
A1+	16,488.72	0.67%	1,42,620.77	7.21%	16,488.72	0.69%	1,42,620.77	7.29%
Total	24,44,426.12	100.00%	19,78,319.37	100.00%	23,87,609.47	100.00%	19,55,168.80	100.00%
Breakdown by residual maturity								
Up to 1 year	4,24,747.22	17.38%	4,03,798.41	20.41%	4,24,393.08	17.77%	4,03,652.23	20.65%
More than 1 year and up to 3years	4,19,861.80	17.18%	2,62,060.75	13.25%	4,09,228.43	17.14%	2,58,943.46	13.24%
More than 3 years and up to 7years	9,27,856.01	37.96%	9,28,304.54	46.92%	8,90,999.83	37.32%	9,13,401.38	46.72%
More than 7 years and up to 10 years	3,18,467.36	13.03%	1,96,117.39	9.91%	3,11,142.55	13.03%	1,93,417.90	9.89%
More than 10 years and up to 15 years	2,78,696.67	11.40%	1,34,169.99	6.78%	2,79,608.18	11.71%	1,32,455.76	6.77%
More than 15 years and up to 20 years	24,362.75	1.00%	12,201.51	0.62%	23,790.75	1.00%	12,158.54	0.62%
Above 20 years	50,434.31	2.06%	41,666.78	2.11%	48,446.64	2.03%	41,139.53	2.10%
Total	24,44,426.12	100.00%	19,78,319.37	100.00%	23,87,609.47	100.00%	19,55,168.80	100.00%
Breakdown by type of the issuer								
Central Government	15,62,229.46	63.91%	12,55,653.75	63.47%	15,20,407.36	63.68%	12,36,941.95	63.27%
State Government	50,960.10	2.08%	14,191.70	0.72%	49,599.21	2.08%	13,885.42	0.71%
Corporate Securities	4,61,353.15	18.87%	4,27,420.05	21.61%	4,47,719.49	18.75%	4,23,287.55	21.65%
MF/REV REPO/CBLO/FD	3,69,883.40	15.13%	2,81,053.87	14.21%	3,69,883.40	15.49%	2,81,053.87	14.37%
Total	24,44,426.12	100.00%	19,78,319.37	100.00%	23,87,609.47	100.00%	19,55,168.80	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**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/12/2016	As % of total for this class	As at 31/03/2016	As % of total for this class	As at 31/12/2016	As % of total for this class	As at 31/03/2016	As % of total for this class
Break down by credit rating								
Sovereign	29,30,293.92	59.65%	25,07,862.58	60.05%	27,01,361.56	58.58%	24,41,833.27	59.78%
AAA rated	11,88,049.17	24.19%	8,96,057.27	21.45%	11,30,041.86	24.50%	8,75,657.67	21.44%
AA or better	3,38,787.98	6.90%	2,16,068.44	5.17%	3,28,027.33	7.11%	2,11,369.86	5.17%
Rated below AA but above A (A or better)	74,310.50	1.51%	61,424.39	1.47%	70,595.82	1.53%	59,758.98	1.46%
Rated below A	3,750.00	0.08%	3,750.00	0.09%	5,009.05	0.11%	5,010.34	0.12%
Others								
MF/REV REPO/CBLO/FD/AIF	3,61,750.64	7.36%	4,60,627.34	11.03%	3,61,601.63	7.84%	4,60,627.34	11.28%
A1+	15,135.43	0.31%	30,691.09	0.73%	15,135.43	0.33%	30,691.09	0.75%
Total	49,12,077.64	100.00%	41,76,481.09	100.00%	46,11,772.68	100.00%	40,84,948.55	100.00%
Breakdown by residual maturity								
Up to 1 year	3,05,401.59	6.22%	4,17,737.96	10.00%	3,04,651.89	6.61%	4,17,511.37	10.22%
More than 1 year and up to 3years	3,64,818.49	7.43%	2,64,139.52	6.32%	3,55,144.07	7.70%	2,60,687.73	6.38%
More than 3 years and up to 7years	13,57,224.73	27.63%	10,19,314.50	24.41%	12,97,378.53	28.13%	10,03,760.27	24.57%
More than 7 years and up to 10 years	10,53,606.41	21.45%	7,96,988.18	19.08%	9,92,516.57	21.52%	7,79,071.52	19.07%
More than 10 years and up to 15 years	6,62,924.68	13.50%	7,28,499.38	17.44%	6,08,235.33	13.19%	7,05,431.27	17.27%
More than 15 years and up to 20 years	2,67,092.85	5.44%	2,13,129.49	5.10%	2,41,218.28	5.23%	2,04,038.67	4.99%
Above 20 years	9,01,008.90	18.34%	7,36,672.07	17.64%	8,12,628.01	17.62%	7,14,447.71	17.49%
Total	49,12,077.64	100.00%	41,76,481.09	100.00%	46,11,772.68	100.00%	40,84,948.55	100.00%
Breakdown by type of the issuer								
Central Government	24,71,417.13	50.31%	21,60,735.49	51.74%	22,71,753.57	49.26%	21,02,984.20	51.48%
State Government	4,58,876.79	9.34%	3,47,127.09	8.31%	4,29,608.00	9.32%	3,38,849.07	8.30%
Corporate Securities	16,26,438.95	33.11%	12,07,991.17	28.92%	15,55,071.94	33.72%	11,82,487.93	28.95%
MF/REV REPO/CBLO/FD	3,55,344.76	7.23%	4,60,627.34	11.03%	3,55,339.18	7.71%	4,60,627.34	11.28%
Total	49,12,077.64	100.00%	41,76,481.09	100.00%	46,11,772.68	100.00%	40,84,948.55	100.00%

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