

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

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

Date: **March 31, 2017**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/03/2017	As % of total for this class	As at 31/03/2016	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 31/03/2016	As % of total for this class
Break down by credit rating								
Sovereign	16,75,148.59	66.92%	12,69,845.46	64.19%	16,43,659.44	66.78%	12,50,827.38	63.98%
AAA rated	4,15,796.42	16.61%	2,29,946.64	11.62%	4,07,407.39	16.55%	2,26,461.97	11.58%
AA or better	1,02,702.67	4.10%	50,071.39	2.53%	1,00,813.73	4.10%	49,215.36	2.52%
Rated below AA but above A (A or better)	28,513.48	1.14%	3,881.24	0.20%	28,145.62	1.14%	3,804.96	0.19%
Rated below A	900.00	0.04%	900.00	0.05%	1,188.34	0.05%	1,184.49	0.06%
Others								
MF/REV REPO/CBLO/FD	2,69,122.58	10.75%	2,81,053.87	14.21%	2,69,122.58	10.93%	2,81,053.87	14.37%
A1+	11,007.11	0.44%	1,42,620.77	7.21%	11,007.11	0.45%	1,42,620.77	7.29%
Total	25,03,190.85	100.00%	19,78,319.37	100.00%	24,61,344.22	100.00%	19,55,168.80	100.00%
Breakdown by residual maturity								
Up to 1 year	3,18,795.75	12.74%	4,03,798.41	20.41%	3,18,524.94	12.94%	4,03,652.23	20.65%
More than 1 year and up to 3years	4,42,042.86	17.66%	2,62,060.75	13.25%	4,32,646.01	17.58%	2,58,943.46	13.24%
More than 3 years and up to 7years	10,59,868.38	42.34%	9,28,304.54	46.92%	10,30,084.35	41.85%	9,13,401.38	46.72%
More than 7 years and up to 10 years	4,02,536.37	16.08%	1,96,117.39	9.91%	3,97,264.04	16.14%	1,93,417.90	9.89%
More than 10 years and up to 15 years	2,07,591.08	8.29%	1,34,169.99	6.78%	2,10,890.20	8.57%	1,32,455.76	6.77%
More than 15 years and up to 20 years	28,529.09	1.14%	12,201.51	0.62%	28,642.66	1.16%	12,158.54	0.62%
Above 20 years	43,827.31	1.75%	41,666.78	2.11%	43,292.02	1.76%	41,139.53	2.10%
Total	25,03,190.85	100.00%	19,78,319.37	100.00%	24,61,344.22	100.00%	19,55,168.80	100.00%
Breakdown by type of the issuerer								
a. Central Government	14,59,334.39	58.30%	12,55,653.75	63.47%	14,30,047.52	58.10%	12,36,941.95	63.27%
b. State Government	2,15,814.20	8.62%	14,191.70	0.72%	2,13,611.92	8.68%	13,885.42	0.71%
c. Corporate Securities	5,58,919.68	22.33%	4,27,420.05	21.61%	5,48,562.20	22.29%	4,23,287.55	21.65%
d. MF/REV REPO/CBLO/FD	2,69,122.58	10.75%	2,81,053.87	14.21%	2,69,122.58	10.93%	2,81,053.87	14.37%
Total	25,03,190.85	100.00%	19,78,319.37	100.00%	24,61,344.22	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

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

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

Date: **March 31, 2017**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/03/2017	As % of total for this class	As at 31/03/2016	As % of total for this class	As at 31/03/2017	As % of total for this class	As at 31/03/2016	As % of total for this class
Break down by credit rating								
Sovereign	29,99,043.70	59.74%	25,07,862.58	60.05%	28,48,116.10	59.28%	24,41,833.27	59.78%
AAA rated	12,37,260.74	24.65%	8,96,057.27	21.45%	11,85,000.80	24.67%	8,75,657.67	21.44%
AA or better	3,32,752.22	6.63%	2,16,068.44	5.17%	3,22,611.48	6.72%	2,11,369.86	5.17%
Rated below AA but above A (A or better)	73,499.52	1.46%	61,424.39	1.47%	69,980.46	1.46%	59,758.98	1.46%
Rated below A	3,750.00	0.07%	3,750.00	0.09%	5,008.37	0.10%	5,010.34	0.12%
Others								
MF/REV REPO/CBLO/FD/AIF	3,59,147.68	7.15%	4,60,627.34	11.03%	3,58,995.44	7.47%	4,60,627.34	11.28%
A1+	14,443.74	0.29%	30,691.09	0.73%	14,443.74	0.30%	30,691.09	0.75%
Total	50,19,897.61	100.00%	41,76,481.09	100.00%	48,04,156.39	100.00%	40,84,948.55	100.00%
Breakdown by residual maturity								
Up to 1 year	3,20,548.56	6.39%	4,17,737.96	10.00%	3,19,765.91	6.66%	4,17,511.37	10.22%
More than 1 year and up to 3years	4,00,420.51	7.98%	2,64,139.52	6.32%	3,90,110.15	8.12%	2,60,687.73	6.38%
More than 3 years and up to 7years	13,16,280.26	26.22%	10,19,314.50	24.41%	12,66,862.58	26.37%	10,03,760.27	24.57%
More than 7 years and up to 10 years	12,10,659.76	24.12%	7,96,988.18	19.08%	11,52,408.93	23.99%	7,79,071.52	19.07%
More than 10 years and up to 15 years	6,25,674.14	12.46%	7,28,499.38	17.44%	5,95,158.60	12.39%	7,05,431.27	17.27%
More than 15 years and up to 20 years	2,42,998.02	4.84%	2,13,129.49	5.10%	2,25,599.51	4.70%	2,04,038.67	4.99%
Above 20 years	9,03,316.36	17.99%	7,36,672.07	17.64%	8,54,250.72	17.78%	7,14,447.71	17.49%
Total	50,19,897.61	100.00%	41,76,481.09	100.00%	48,04,156.39	100.00%	40,84,948.55	100.00%
Breakdown by type of the issuer								
a. Central Government	25,07,360.56	49.95%	21,60,735.49	51.74%	23,79,596.81	49.53%	21,02,984.20	51.48%
b. State Government	4,91,683.14	9.79%	3,47,127.09	8.31%	4,68,519.28	9.75%	3,38,849.07	8.30%
c. Corporate Securities	16,68,447.92	33.24%	12,07,991.17	28.92%	16,03,634.31	33.38%	11,82,487.93	28.95%
d. MF/REV REPO/CBLO/FD	3,52,405.99	7.02%	4,60,627.34	11.03%	3,52,405.99	7.34%	4,60,627.34	11.28%
Total	50,19,897.61	100.00%	41,76,481.09	100.00%	48,04,156.39	100.00%	40,84,948.55	100.00%

Note:

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