

FORM L-29- Details regarding debt securities (Ulip)
Name of the Insurer: **SBI LIFE INSURANCE CO. LTD (111)**

Date: **March 31,2012**

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/03/2012	As % of total for this class	as at 31/03/2011	As % of total for this class	As at 31/03/2012	As % of total for this class	as at 31/03/2011	As % of total for this class
Break down by credit rating								
Sovereign	111,073.35	17.65%	19,707.05	3.04%	112,544.17	17.81%	19,723.14	3.04%
AAA rated	134,212.57	21.33%	107,577.91	16.58%	135,365.23	21.43%	108,646.62	16.72%
AA or better	23,952.44	3.81%	20,424.52	3.15%	23,839.73	3.77%	20,336.85	3.13%
Rated below AA but above A	5,029.73	0.80%	-	0.00%	5,000.00	0.79%	-	0.00%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Others								
MF/REV REPO/CBLO/FD	233,411.63	37.09%	314,365.23	48.46%	233,369.99	36.94%	314,365.23	48.39%
A1+	121,658.60	19.33%	186,582.07	28.76%	121,658.60	19.26%	186,582.07	28.72%
Total	629,338.32	100.00%	648,656.78	100.00%	631,777.72	100.00%	649,653.92	100.00%
Breakdown by residual maturity								
Up to 1 year	351,188.42	55.80%	506,098.67	78.02%	351,203.42	55.59%	506,283.03	77.93%
more than 1 year and up to 3years	80,816.10	12.84%	73,783.93	11.37%	81,273.06	12.86%	74,239.50	11.43%
More than 3 years and up to 7years	57,466.43	9.13%	37,933.73	5.85%	57,958.76	9.17%	38,338.53	5.90%
More than 7 years and up to 10 years	102,622.65	16.31%	16,809.14	2.59%	104,177.99	16.49%	16,936.71	2.61%
More than 10 years and up to 15 years	34,785.42	5.53%	14,031.30	2.16%	34,674.18	5.49%	13,856.16	2.13%
More than 15 years and up to 20 years	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Above 20 years	2,459.30	0.39%	-	0.00%	2,490.31	0.39%	-	0.00%
Total	629,338.32	100.00%	648,656.78	100.00%	631,777.72	100.00%	649,653.92	100.00%
Breakdown by type of the issuer								
a. Central Government	110,169.26	17.51%	16,983.51	2.62%	111,599.62	17.66%	17,009.17	2.62%
b. State Government	904.09	0.14%	2,723.53	0.42%	944.55	0.15%	2,713.97	0.42%
c. Corporate Securities	284,853.34	45.26%	314,584.50	48.50%	285,863.55	45.25%	315,565.54	48.57%
d. MF/REV REPO/CBLO/FD	233,411.63	37.09%	314,365.23	48.46%	233,369.99	36.94%	314,365.23	48.39%
Total	629,338.32	100.00%	648,656.78	100.00%	631,777.72	100.00%	649,653.92	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. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulator

Detail regarding Debt securities

(₹ in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31/03/2012	As % of total for this class	as at 31/03/2011	As % of total for this class	As at 31/03/2012	As % of total for this class	as at 31/03/2011	As % of total for this class
Break down by credit rating								
Sovereign	869,450.71	46.64%	690,980.27	45.87%	901,372.12	47.24%	702,713.34	46.14%
AAA rated	547,387.13	29.36%	465,333.18	30.89%	558,185.01	29.25%	469,340.50	30.82%
AA or better	107,983.24	5.79%	71,033.94	4.72%	108,952.60	5.71%	71,661.07	4.71%
Rated below AA but above A	12,036.38	0.65%	9,415.06	0.62%	12,241.05	0.64%	9,656.23	0.63%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Others								
MF/REV REPO/CBLO/FD	286,368.60	15.36%	171,609.58	11.39%	286,344.49	15.01%	171,609.58	11.27%
A1+	40,903.60	2.19%	98,073.35	6.51%	40,903.60	2.14%	98,077.16	6.44%
Total	1,864,129.65	100.00%	1,506,445.38	100.00%	1,907,998.87	100.00%	1,523,057.87	100.00%
Breakdown by residual maturity								
Up to 1 year	293,032.71	15.72%	301,738.59	20.03%	293,193.81	15.37%	301,833.32	19.82%
more than 1 year and up to 3years	198,766.34	10.66%	134,179.75	8.91%	200,740.50	10.52%	134,912.64	8.86%
More than 3 years and up to 7years	440,042.44	23.61%	268,424.39	17.82%	449,972.90	23.58%	273,902.39	17.98%
More than 7 years and up to 10 years	432,932.29	23.22%	321,607.21	21.35%	443,849.21	23.26%	324,271.78	21.29%
More than 10 years and up to 15 years	264,292.19	14.18%	241,492.17	16.03%	276,839.70	14.51%	244,924.42	16.08%
More than 15 years and up to 20 years	110,116.04	5.91%	141,333.84	9.38%	112,320.83	5.89%	142,574.46	9.36%
Above 20 years	124,947.65	6.70%	97,669.44	6.48%	131,081.91	6.87%	100,638.85	6.61%
Total	1,864,129.65	100.00%	1,506,445.38	1.00	1,907,998.87	100.00%	1,523,057.87	100.00%
Breakdown by type of the issuer								
a. Central Government	676,869.71	36.31%	495,030.57	32.86%	700,306.16	36.70%	505,494.75	33.19%
b. State Government	192,581.00	10.33%	195,949.70	13.01%	201,065.96	10.54%	197,218.59	12.95%
c. Corporate Securities	708,310.34	38.00%	643,855.54	42.74%	720,282.26	37.75%	648,734.96	42.59%
d. MF/REV REPO/CBLO/FD	286,368.60	15.36%	171,609.58	11.39%	286,344.49	15.01%	171,609.58	11.27%
Total	1,864,129.65	100.00%	1,506,445.38	100.00%	1,907,998.87	100.00%	1,523,057.87	100.00%

Note:

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2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.