

FORM L-29

Detail regarding debt securities

Insurer:

Aditya Birla Sun Life Insurance Company Limited

Date: 31-Dec-20

(Rs in Lakhs)

Detail Regarding debt securities - Ulip								
	MARKET VALUE				Book Value			
	As at 31-DEC-20	As % of total for this class	As at 31-Dec-19	As % of total for this class	As at 31-DEC-20	As % of total for this class	As at 31-Dec-19	As % of total for this class
Break down by credit rating								
Sovereign	872,989	53.00	671,128	46.20	838,997	53.54	651,779	46.43
AAA rated	604,355	36.69	581,212	40.01	572,930	36.56	561,788	40.02
AA or better	93,991	5.71	105,099	7.24	82,214	5.25	97,386	6.94
Rated below AA but above A	14,119	0.86	24,401	1.68	12,882	0.82	23,427	1.67
Rated below A but above B	-	0.00	-	-	-	0.00	-	-
Rated P1 / A1 or better	53,543	3.25	63,519	4.37	52,031	3.32	62,098	4.42
Any other	8,000	0.49	7,275	0.50	8,000	0.51	7,275	0.52
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	489,176	29.70	485,195	33.40	483,792	30.87	477,482	34.01
more than 1 year and upto 3 years	229,783	13.95	301,011	20.72	210,875	13.46	287,369	20.47
More than 3 years and up to 7 years	397,734	24.15	273,024	18.80	374,716	23.91	263,830	18.79
More than 7 years and up to 10 years	306,241	18.59	181,452	12.49	287,112	18.32	173,426	12.35
More than 10 years and up to 15 years	105,579	6.41	116,944	8.05	101,501	6.48	112,300	8.00
More than 15 years and up to 20 years	31,428	1.91	7,197	0.50	30,376	1.94	7,050	0.50
Above 20 years	87,056	5.29	87,813	6.05	78,684	5.02	82,294	5.86
Breakdown by type of the issuer								
a. Central Government	846,455.49	51.39	648,360	44.63	813,984	51.94	629,981	44.88
b. State Government	29,412.63	1.79	25,580	1.76	27,760	1.77	24,540	1.75
c. Corporate Securities	771,128.68	46.82	778,693	53.61	725,311	46.29	749,231	53.37

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Detail Regarding debt securities - Non Ulip

	MARKET VALUE				Book Value			
	As at 31-DEC-20	As % of total for this class	As at 31-Dec-19	As % of total for this class	As at 31-DEC-20	As % of total for this class	As at 31-Dec-19	As % of total for this class
Break down by credit rating								
Sovereign	1,227,469	56.32	898,664	56.12	1,227,087	56.34	900,817	56.21
AAA rated	836,381	38.38	590,803	36.89	836,474	38.41	590,582	36.85
AA or better	83,994	3.85	85,471	5.34	82,812	3.80	84,773	5.29
Rated below AA but above A	20,078	0.92	22,997	1.44	20,098	0.92	23,004	1.44
Rated below A but above B	2,499	0.11	-	-	2,500	0.11	-	-
Rated P1 / A1 or better	8,012	0.37	-	-	7,810	0.36	-	-
Any other	1,050	0.05	3,500	0.22	1,050	0.05	3,500	0.22
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	149,284	6.85	67,061	4.19	148,331	6.81	66,843	4.17
more than 1 year and upto 3 years	100,933	4.63	98,779	6.17	99,372	4.56	97,574	6.09
More than 3 years and up to 7 years	291,195	13.36	260,832	16.29	291,784	13.40	261,515	16.32
More than 7 years and up to 10 years	515,719	23.66	353,500	22.07	516,761	23.73	353,715	22.07
More than 10 years and up to 15 years	529,940	24.31	401,946	25.10	528,824	24.28	402,044	25.09
More than 15 years and up to 20 years	235,273	10.79	130,552	8.15	235,320	10.81	131,100	8.18
Above 20 years	357,139	16.39	288,764	18.03	357,440	16.41	289,885	18.09
Breakdown by type of the issuer								
a. Central Government	1,094,341	50.21	810,008	50.58	1,093,450	50.21	811,672	50.64
b. State Government	145,412	6.67	95,945	5.99	146,087	6.71	96,595	6.03
c. Corporate Securities	939,729	43.12	695,482	43.43	938,294	43.08	694,409	43.33

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.