

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

Insurer:

Aditya Birla Sun Life Insurance Company Limited

Date: 31-Mar-21

(Rs in Lakhs)

| Detail Regarding debt securities - Ulip | | | | | | | | |
|---|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31-MAR-21 | As % of total for this class | As at 31-Mar-20 | As % of total for this class | As at 31-MAR-21 | As % of total for this class | As at 31-Mar-20 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| Sovereign | 845,168 | 51.95 | 666,380 | 45.81 | 828,731 | 52.58 | 640,229 | 46.01 |
| AAA rated | 632,453 | 38.87 | 592,888 | 40.76 | 610,391 | 38.73 | 567,952 | 40.81 |
| AA or better | 90,129 | 5.54 | 93,025 | 6.39 | 79,652 | 5.05 | 83,895 | 6.03 |
| Rated below AA but above A | 13,721 | 0.84 | 19,595 | 1.35 | 12,757 | 0.81 | 18,466 | 1.33 |
| Rated below A but above B | - | 0.00 | - | - | - | 0.00 | - | - |
| Rated P1 / A1 or better | 43,502 | 2.67 | 72,002 | 4.95 | 42,565 | 2.70 | 70,296 | 5.05 |
| Any other | 2,000 | 0.12 | 10,780 | 0.74 | 2,000 | 0.13 | 10,780 | 0.77 |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 448,964 | 27.60 | 454,090 | 31.22 | 446,356 | 28.32 | 447,499 | 32.16 |
| more than 1 year and upto 3 years | 265,576 | 16.32 | 283,137 | 19.46 | 250,396 | 15.89 | 268,272 | 19.28 |
| More than 3 years and up to 7 years | 390,831 | 24.02 | 301,630 | 20.74 | 377,371 | 23.94 | 285,524 | 20.52 |
| More than 7 years and up to 10 years | 342,506 | 21.05 | 205,911 | 14.16 | 329,996 | 20.94 | 193,737 | 13.92 |
| More than 10 years and up to 15 years | 77,081 | 4.74 | 109,424 | 7.52 | 75,890 | 4.82 | 104,343 | 7.50 |
| More than 15 years and up to 20 years | 24,085 | 1.48 | 4,429 | 0.30 | 23,820 | 1.51 | 4,247 | 0.31 |
| Above 20 years | 77,930 | 4.79 | 96,049 | 6.60 | 72,266 | 4.59 | 87,996 | 6.32 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 817,839.84 | 50.27 | 642,274 | 44.15 | 802,324 | 50.91 | 617,262 | 44.36 |
| b. State Government | 30,168.07 | 1.85 | 26,941 | 1.85 | 29,153 | 1.85 | 25,709 | 1.85 |
| c. Corporate Securities | 778,965.58 | 47.88 | 785,455 | 54.00 | 744,618 | 47.24 | 748,647 | 53.80 |
| | | | | | | | | |

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

| Detail Regarding debt securities - Non Ulip | | | | | | | | |
|---|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31-MAR-21 | As % of total for this class | As at 31-Mar-20 | As % of total for this class | As at 31-MAR-21 | As % of total for this class | As at 31-Mar-20 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| Sovereign | 1,336,074 | 57.30 | 944,407 | 55.91 | 1,335,724 | 57.32 | 945,020 | 55.96 |
| AAA rated | 880,331 | 37.75 | 631,331 | 37.38 | 880,776 | 37.80 | 631,032 | 37.37 |
| AA or better | 83,179 | 3.57 | 86,958 | 5.15 | 81,775 | 3.51 | 86,273 | 5.11 |
| Rated below AA but above A | 19,971 | 0.86 | 20,384 | 1.21 | 19,996 | 0.86 | 20,403 | 1.21 |
| Rated below A but above B | 2,499 | 0.11 | 2,499 | 0.15 | 2,500 | 0.11 | 2,500 | 0.15 |
| Rated P1 / A1 or better | 9,132 | 0.39 | - | - | 8,777 | 0.38 | - | - |
| Any other | 550 | 0.02 | 3,500 | 0.21 | 550 | 0.02 | 3,500 | 0.21 |
| BREAKDOWN BY RESIDUALMATURITY | | | | | | | | |
| Up to 1 year | 173,070 | 7.42 | 58,477 | 3.46 | 172,256 | 7.39 | 58,120 | 3.44 |
| more than 1 year and upto 3years | 100,306 | 4.30 | 94,169 | 5.58 | 98,564 | 4.23 | 93,081 | 5.51 |
| More than 3years and up to 7years | 352,799 | 15.13 | 273,756 | 16.21 | 353,506 | 15.17 | 274,143 | 16.23 |
| More than 7 years and up to 10 years | 470,684 | 20.19 | 373,441 | 22.11 | 471,643 | 20.24 | 373,739 | 22.13 |
| More than 10 years and up to 15 years | 595,592 | 25.54 | 417,446 | 24.71 | 594,309 | 25.51 | 417,359 | 24.71 |
| More than 15 years and up to 20 years | 266,030 | 11.41 | 136,721 | 8.09 | 266,087 | 11.42 | 136,890 | 8.11 |
| Above 20 years | 373,254 | 16.01 | 335,069 | 19.84 | 373,733 | 16.04 | 335,396 | 19.86 |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 1,186,746 | 50.90 | 834,159 | 49.39 | 1,185,783 | 50.89 | 834,396 | 49.41 |
| b. State Government | 161,605 | 6.93 | 117,567 | 6.96 | 162,391 | 6.97 | 118,074 | 6.99 |
| c. Corporate Securities | 983,383 | 42.17 | 737,352 | 43.65 | 981,924 | 42.14 | 736,258 | 43.60 |

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.

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

Insurer:

Aditya Birla Sun Life Insurance Company Limited

Date: 31-Mar-20

(Rs in Lakhs)

| Detail Regarding debt securities - Ulip | | | | | | | | |
|---|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31-Mar-20 | as % of total for this class | As at 31-Mar-19 | as % of total for this class | As at 31-Mar-20 | as % of total for this class | As at 31-Mar-19 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| Sovereign | 666,380 | 45.81 | 602,574 | 42.98 | 640,229 | 46.01 | 595,142 | 43.13 |
| AAA rated | 592,888 | 40.76 | 608,789 | 43.42 | 567,952 | 40.81 | 600,894 | 43.55 |
| AA or better | 93,025 | 6.39 | 107,669 | 7.68 | 83,895 | 6.03 | 102,039 | 7.40 |
| Rated below AA but above A | 19,595 | 1.35 | 25,636 | 1.83 | 18,466 | 1.33 | 25,223 | 1.83 |
| Rated below A but above B | - | 0.00 | - | - | - | 0.00 | - | - |
| Rated P1 / A1 or better | 72,002 | 4.95 | 43,349 | 3.09 | 70,296 | 5.05 | 42,455 | 3.08 |
| Any other | 10,780 | 0.74 | 14,089 | 1.00 | 10,780 | 0.77 | 14,089 | 1.02 |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 454,090 | 31.22 | 364,915 | 26.03 | 447,499 | 32.16 | 360,698 | 26.14 |
| more than 1 year and upto 3years | 283,137 | 19.46 | 314,187 | 22.41 | 268,272 | 19.28 | 308,845 | 22.38 |
| More than 3years and up to 7years | 301,630 | 20.74 | 274,601 | 19.58 | 285,524 | 20.52 | 265,370 | 19.23 |
| More than 7 years and up to 10 years | 205,911 | 14.16 | 214,276 | 15.28 | 193,737 | 13.92 | 212,362 | 15.39 |
| More than 10 years and up to 15 years | 109,424 | 7.52 | 124,010 | 8.84 | 104,343 | 7.50 | 123,806 | 8.97 |
| More than 15 years and up to 20 years | 4,429 | 0.30 | 13,033 | 0.93 | 4,247 | 0.31 | 13,020 | 0.94 |
| Above 20 years | 96,049 | 6.60 | 97,084 | 6.92 | 87,996 | 6.32 | 95,741 | 6.94 |
| Breakdown by type of the Issuer | | | | | | | | |
| a. Central Government | 642,274.28 | 44.15 | 575,405 | 41.04 | 617,262 | 44.36 | 568,277 | 41.18 |
| b. State Government | 26,940.67 | 1.85 | 29,931 | 2.13 | 25,709 | 1.85 | 29,608 | 2.15 |
| c. Corporate Securities | 785,455.46 | 54.00 | 796,770 | 56.83 | 748,647 | 53.80 | 781,958 | 56.67 |

| Detail Regarding debt securities - Non Ulip | | | | | | | | |
|---|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|-----------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31-Mar-20 | as % of total for this class | As at 31-Mar-19 | as % of total for this class | As at 31-Mar-20 | as % of total for this class | As at 31-Mar-19 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| Sovereign | 944,407 | 55.91 | 750,490 | 54.59 | 945,020 | 55.96 | 752,594 | 54.68 |
| AAA rated | 631,331 | 37.38 | 534,050 | 38.84 | 631,032 | 37.37 | 533,734 | 38.78 |
| AA or better | 86,958 | 5.15 | 69,216 | 5.03 | 86,273 | 5.11 | 68,837 | 5.00 |
| Rated below AA but above A | 20,384 | 1.21 | 17,589 | 1.28 | 20,403 | 1.21 | 17,589 | 1.28 |
| Rated below A but above B | 2,499 | 0.15 | - | - | 2,500 | 0.15 | - | - |
| Rated P1 / A1 or better | - | 0.00 | - | - | - | 0.00 | - | - |
| Any other | 3,500 | 0.21 | 3,550 | 0.26 | 3,500 | 0.21 | 3,550 | 0.26 |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 58,477 | 3.46 | 37,310 | 2.71 | 58,120 | 3.44 | 37,083 | 2.69 |
| more than 1 year and upto 3years | 94,169 | 5.58 | 59,139 | 4.30 | 93,081 | 5.51 | 58,678 | 4.26 |
| More than 3years and up to 7years | 273,756 | 16.21 | 234,645 | 17.07 | 274,143 | 16.23 | 234,705 | 17.05 |
| More than 7 years and up to 10 years | 373,441 | 22.11 | 377,640 | 27.47 | 373,739 | 22.13 | 378,013 | 27.47 |
| More than 10 years and up to 15 years | 417,446 | 24.71 | 288,248 | 20.97 | 417,359 | 24.71 | 288,532 | 20.96 |
| More than 15 years and up to 20 years | 136,721 | 8.09 | 148,521 | 10.80 | 136,890 | 8.11 | 148,974 | 10.82 |
| Above 20 years | 335,069 | 19.84 | 229,393 | 16.68 | 335,396 | 19.86 | 230,318 | 16.73 |
| Breakdown by type of the Issuer | | | | | | | | |
| a. Central Government | 834,159 | 49.39 | 676,162 | 49.18 | 834,396 | 49.41 | 677,908 | 49.26 |
| b. State Government | 117,567 | 6.96 | 81,649 | 5.94 | 118,074 | 6.99 | 82,136 | 5.97 |
| c. Corporate Securities | 737,352 | 43.65 | 617,084 | 44.88 | 736,258 | 43.60 | 616,260 | 44.78 |

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.