

PERIODIC DISCLOSURES

FORM L-29Detail regarding debt securities

Insurer:

Tata AIG Life Insurance Co Ltd.

Date:

30.09.2011

NON UNIT LINKED

(₹ in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				BOOK VALUE			
	As at 30th Sept 2011	As % of Total for this Class	As at 30th Sept 2010	As % of Total for this Class	As at 30th Sept 2011	As % of Total for this Class	As at 30th Sept 2010	As % of Total for this Class
Break down by credit rating								
AAA rated *	408,187.06	99.19%	326,285.48	99.63%	424,121.81	99.22%	330,696.26	99.65%
AA or better	3,185.42	0.77%	1,195.90	0.37%	3,206.05	0.75%	1,159.62	0.35%
Rated below AA but above A								
Rated below A but above B								
Any other **	130.00	0.03%			130.00	0.03%		
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	44,038.47	10.70%	22,655.93	6.92%	44,059.95	10.31%	22,647.12	6.82%
more than 1 yearand upto 3years	20,240.98	4.92%	30,436.65	9.29%	20,189.76	4.72%	29,767.88	8.97%
More than 3years and up to 7years	41,246.31	10.02%	33,307.90	10.17%	42,119.89	9.85%	33,193.94	10.00%
More than 7 years and up to 10 years	30,630.45	7.44%	20,545.26	6.27%	31,867.68	7.46%	20,195.99	6.09%
More than 10 years and up to 15 years	60,261.61	14.64%	41,715.65	12.74%	62,745.23	14.68%	42,177.31	12.71%
More than 15 years and up to 20 years	21,094.47	5.13%	24,755.14	7.56%	22,287.34	5.21%	25,750.82	7.76%
Above 20 years	193,990.20	47.14%	154,064.86	47.05%	204,188.01	47.77%	158,122.82	47.65%
Breakdown by type of the issuer								
a. Central Government	277,035.44	67.32%	241,494.82	73.74%	291,318.29	68.15%	247,589.74	74.61%
b. State Government	1,480.13	0.36%	1,012.06	0.00	1,513.20	0.35%	1,014.04	0.00
c. Corporate Securities	106,470.71	25.87%	73,336.79	22.39%	108,110.16	25.29%	71,614.38	21.58%
d. CD / CP	9,851.27	2.39%			9,851.27	2.30%		
e. Fixed Deposit	130.00	0.03%			130.00	0.03%		
f. Repo	16,534.93	4.02%	11,637.71	3.55%	16,534.93	3.87%	11,637.71	3.51%

Note : Book value represents Ammortised Cost

* All sovereign instruments (including Reverse Repo) and Short Term rating "P1+" is consider under "AAA"

** Fixed deposit placed with Schedule banks which are unrated

UNIT LINKED

(₹ in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				BOOK VALUE			
	As at 30th Sept 2011	As % of Total for this Class	As at 30th Sept 2010	As % of Total for this Class	As at 30th Sept 2011	As % of Total for this Class	As at 30th Sept 2010	As % of Total for this Class
Break down by credit rating								
AAA rated *	135,129.73	78.04%	135,987.74	97.40%	134,699.82	78.06%	134,862.40	97.46%
AA or better	6,410.43	3.70%	2,612.58	1.87%	6,245.97	3.62%	2,495.69	1.80%
Rated below AA but above A								
Rated below A but above B								
Mutual Fund	24,106.61	13.92%			24,106.61	13.97%		
Any other **	7,497.07	4.33%	1,015.08	0.01	7,497.07	4.34%	1,015.08	0.01
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	75,056.10	43.35%	67,172.57	48.11%	73,593.65	42.65%	66,626.59	48.15%
more than 1 yearand upto 3years	25,791.90	14.90%	27,135.70	19.44%	25,735.99	14.92%	26,940.12	19.47%
More than 3years and up to 7years	31,856.01	18.40%	26,852.95	19.23%	32,293.42	18.72%	26,687.09	19.29%
More than 7 years and up to 10 years	30,008.48	17.33%	13,753.66	9.85%	30,328.39	17.58%	13,395.65	9.68%
More than 10 years and up to 15 years	10,005.91	5.78%	2,685.37	1.92%	10,160.53	5.89%	2,711.43	1.96%
More than 15 years and up to 20 years	19.48	0.01%			20.00	0.01%		
Above 20 years	405.97	0.23%	2,015.14	0.01	417.49	0.24%	2,012.29	0.01
Breakdown by type of the issuer								
a. Central Government	11,689.13	6.75%	13,859.37	9.93%	11,810.65	6.84%	13,939.21	10.07%
b. State Government								
c. Corporate Securities	93,363.86	53.92%	62,732.12	44.93%	94,129.90	54.55%	61,967.10	44.78%
d. CD / CP	29,197.84	16.86%	21,390.47	15.32%	27,715.90	16.06%	20,833.42	15.06%
e. Fixed Deposit	7,497.07	4.33%	1,015.08	0.73%	7,497.07	4.34%	1,015.08	0.73%
f. Repo	7,289.34	4.21%	40,618.35	29.09%	7,289.34	4.22%	40,618.35	29.35%
g. Mutual Fund	24,106.61	13.92%			24,106.61	13.97%		

Note : Book value represents Book Cost

* All sovereign instruments (including Reverse Repo) and Short Term rating "P1+" is consider under "AAA"

** Fixed deposit placed with Schedule banks which is unrated