

PERIODIC DISCLOSURES

FORM L-29Detail regarding debt securities

Insurer:

TATA AIG LIFE INSURANCE COMPANY LIMITED

Date:

31.12.2011

NON UNIT LINKED

(₹ in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				BOOK VALUE			
	As at 31st Dec 11	as % of total for this class	As at 31st Dec 11	as % of total for this class	As at 31st Dec 11	as % of total for this class	As at 31st Dec 11	as % of total for this class
Break down by credit rating								
AAA rated *	438,374.78	99.19%	341,878.93	99.39%	455,777.03	99.22%	349,426.16	99.41%
AA or better	3,195.59	0.72%	2,095.07	0.61%	3,218.53	0.70%	2,071.91	0.59%
Rated below AA but above A								
Rated below A but above B								
Any other **	378.00	0.09%			378.00	0.08%		
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	42,484.40	9.61%	22,424.74	6.52%	42,534.85	9.26%	22,432.82	6.38%
more than 1 yearand upto 3years	14,157.47	3.20%	33,108.94	9.63%	14,147.09	3.08%	32,805.10	9.33%
More than 3years and up to 7years	47,187.56	10.68%	33,102.46	9.62%	48,218.42	10.50%	33,345.98	9.49%
More than 7 years and up to 10 years	35,011.84	7.92%	22,568.85	6.56%	35,840.04	7.80%	22,621.96	6.44%
More than 10 years and up to 15 years	60,181.36	13.62%	41,451.64	12.05%	62,735.52	13.66%	42,162.61	12.00%
More than 15 years and up to 20 years	20,949.26	4.74%	24,586.14	7.15%	22,291.46	4.85%	25,747.59	7.33%
Above 20 years	221,976.48	50.23%	166,731.23	48.47%	233,606.16	50.85%	172,382.01	49.04%
Breakdown by type of the issuer								
a. Central Government	305,274.79	69.07%	255,308.21	74.22%	321,604.03	70.01%	263,356.07	74.92%
b. State Government	1,469.82	0.33%	1,010.35	0.29%	1,512.64	0.33%	1,013.52	0.29%
c. Corporate Securities	112,927.52	25.55%	74,653.57	21.70%	113,980.65	24.81%	74,126.60	21.09%
d. CD / CP	9,482.97	2.15%	1,008.51	0.29%	9,482.97	2.06%	1,008.51	0.29%
e. Fixed Deposit	378.00	0.09%	-	-	378.00	0.08%	-	-
f. Repo	12,415.27	2.81%	11,993.37	3.49%	12,415.27	2.70%	11,993.37	3.41%

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

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Break down by credit rating								
AAA rated *	156,465.67	78.73%	145,155.56	95.86%	155,491.48	78.69%	144,780.89	95.94%
AA or better	6,222.53	3.13%	5,230.91	3.45%	6,074.21	3.07%	5,097.87	3.38%
Rated below AA but above A								
Rated below A but above B								
Mutual Fund	27,500.00	13.84%	-	-	27,500.00	13.92%	-	-
Any other **	8,537.07	4.30%	1,034.55	0.68%	8,537.07	4.32%	1,034.55	0.69%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	82,892.77	41.71%	73,279.49	48.39%	81,889.68	41.44%	72,795.00	48.24%
more than 1 yearand upto 3years	27,319.27	13.75%	28,769.65	19.00%	26,915.09	13.62%	28,988.93	19.21%
More than 3years and up to 7years	35,551.16	17.89%	25,473.87	16.82%	35,831.15	18.13%	25,399.51	16.83%
More than 7 years and up to 10 years	37,218.80	18.73%	16,729.40	11.05%	37,224.67	18.84%	16,549.44	10.97%
More than 10 years and up to 15 years	11,395.89	5.73%	3,171.45	2.09%	11,440.14	5.79%	3,185.14	2.11%
More than 15 years and up to 20 years	19.64	0.01%	26.10	0.02%	20.00	0.01%	26.20	0.02%
Above 20 years	4,327.74	2.18%	3,971.06	2.62%	4,282.03	2.17%	3,969.09	2.63%
Breakdown by type of the issuer								
a. Central Government	24,531.10	12.34%	11,208.50	7.40%	24,404.18	12.35%	11,270.42	7.47%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	99,735.92	50.19%	70,053.80	46.26%	99,846.32	50.53%	70,003.32	46.39%
d. CD / CP	20,844.45	10.49%	24,640.54	16.27%	19,738.46	9.99%	24,121.40	15.98%
e. Fixed Deposit	8,537.07	4.30%	1,034.55	0.68%	8,537.07	4.32%	1,034.55	0.69%
f. Repo	17,576.74	8.84%	44,483.63	29.38%	17,576.74	8.89%	44,483.63	29.48%
g. Mutual Fund	27,500.00	13.84%	-	-	27,500.00	13.92%	-	-

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