

PERIODIC DISCLOSURES

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Registration No. 141 and Date of Registration with the IRDA-11th December 2008

CIN No. U66030MH2007PLC173129

Insurer: RAHEJA QBE GENERAL INSURANCE COMPANY LIMITED



Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 31.12.2021	as % of total for this class	As at 31.12.2020	as % of total for this class	As at 31.12.2021	as % of total for this class	As at 31.12.2020	as % of total for this class
Break down by credit rating								
AAA rated	44,662	60.75	24,489	41.12	44,498	60.20	23,513	40.24
AA or better	-	-	1,042	1.75	-	-	1,015	1.74
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Rated below B	660	0.90	1,401	2.35	1,000	1.35	2,000	3.42
Any other - Sovereign	28,194	38.35	32,617	54.77	28,415	38.44	31,901	54.60
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (A)	73,517		59,548		73,913		58,429	
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	8,759	11.91	11,988	20.13	9,014	12.20	12,045	20.61
more than 1 year and upto 3years	7,396	10.06	12,344	20.73	7,228	9.78	12,111	20.73
More than 3years and up to 7years	11,348	15.44	6,108	10.26	11,263	15.24	5,665	9.70
More than 7 years and up to 10 years	46,013	62.59	29,108	48.88	46,408	62.79	28,608	48.96
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)								
Total (B)	73,517		59,548		73,913		58,429	
Breakdown by type of the issuer								
a. Central Government	28,194	38.35	32,617	54.77	28,415	38.44	31,901	54.60
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	45,322	61.65	26,932	45.23	45,498	61.56	26,528	45.40
Any other (Please specify)								
Total (C)	73,517		59,548		73,913		58,429	

Note

(a). 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.

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

(c). Total A, B and C should match with each other and with debt securities reported under NL-12 and 12A (Investments). Other Debt Securities to be reported separately under the prescribed categories under line item "Any other (Please specify)"