

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 31.03.22	as % of total for this class	As at 31.03.21	as % of total for this class	As at 31.03.22	as % of total for this class	As at 31.03.21	as % of total for this class
Break down by credit rating								
AAA rated	46,019	61.04	32,961	50.52	46,109	60.26	32,419	49.51
AA or better	-	-	1,027	1.57	-	-	1,010	1.54
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Rated below B	674	0.89	1,425	2.18	1,000	1.31	2,000	3.05
Any other (Sovereign)	28,696	38.06	29,826	45.72	29,405	38.43	30,056	45.90
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (A)	75,390		65,238		76,513		65,484	
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	4,253	5.64	15,573	23.87	4,516	5.90	15,558	23.76
more than 1 year and upto 3years	17,265	22.90	4,395	6.74	17,124	22.38	4,539	6.93
More than 3years and up to 7years	21,549	28.58	5,953	9.12	21,778	28.46	5,657	8.64
More than 7 years and up to 10 years	32,323	42.87	39,317	60.27	33,095	43.25	39,731	60.67
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)								
Total (B)	75,390		65,238		76,513		65,484	
Breakdown by type of the issuer								
a. Central Government	28,696	38.06	29,826	45.72	29,405	38.43	30,056	45.90
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	46,694	61.94	35,413	54.28	47,108	61.57	35,429	54.10
Any other (Please specify)								
Total (C)	75,390		65,238		76,513		65,484	

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)"