

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

 Statement as on: 31st December 2022

Detail Regarding debt securities

	Market Value				Book Value			
	As at 31.12.22	as % of total for this class	As at 31.12.21	as % of total for this class	As at 31.12.22	as % of total for this class	As at 31.12.21	as % of total for this class
Break down by credit rating								
AAA rated	44,415	53.92	44,662	58.01	46,288	54.02	44,498	57.50
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Rated below B	-	-	660	0.86	-	-	1,000	1.29
Any other (Sovereign)	37,923	46.04	28,194	36.62	39,362	45.94	28,415	36.72
Any other (Fixed Deposit)	33	0.04	3,478	4.52	33	0.04	3,478	4.49
Total (A)	82,372	100	76,994	100	85,683	100	77,391	100
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	4,509	5.47	12,203	15.85	4,509	5.26	12,459	16.10
more than 1 year and upto 3years	18,045	21.91	7,430	9.65	18,483	21.57	7,261	9.38
More than 3years and up to 7years	31,285	37.98	11,348	14.74	33,068	38.59	11,263	14.55
More than 7 years and up to 10 years	28,532	34.64	46,013	59.76	29,623	34.57	46,408	59.97
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)								
Total (B)	82,372	100.00	76,994	100.00	85,683	100.00	77,391	100
Breakdown by type of the issuer								
a. Central Government	37,923	46.04	28,194	36.62	39,362	45.94	28,415	36.72
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	44,415	53.92	45,322	58.86	46,288	54.02	45,498	58.79
Any other (Fixed Deposit)	33	0.04	3,478	4.52	33	0.04	3,478	4.49
Total (C)	82,372	100.00	76,994	100.00	85,683	100.00	77,391	100.00

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)"

(d). Investment made in Corporate Security, rated D in below 1 Year residual maturity with the book value of INR 10 Crores has been classified as NPA & provision of 100% has been made in Books of accounts.