

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 2023


Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 31.12.23	as % of total for this class	As at 31.12.22	as % of total for this class	As at 31.12.23	as % of total for this class	As at 31.12.22	as % of total for this class
Break down by credit rating								
AAA rated	41,109	54.96	44,415	53.92	42,422	55.03	46,288	54.02
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Rated below B	-	-	-	-	-	-	-	-
Any other (Sovereign)	33,687	45.04	37,923	46.04	34,663	44.97	39,362	45.94
Any other (Fixed Deposit)	-	-	33	0.04	-	-	33	0.04
Total (A)	74,796	100.00	82,372	100.00	77,086	100.00	85,683	100.00
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	13,012	17.40	4,509	5.47	13,107	17.00	4,509	5.26
more than 1 year and upto 3years	4,036	5.40	18,045	21.91	4,104	5.32	18,483	21.57
More than 3years and up to 7years	41,048	54.88	31,285	37.98	42,666	55.35	33,068	38.59
More than 7 years and up to 10 years	16,700	22.33	28,532	34.64	17,209	22.32	29,623	34.57
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (B)	74,796	100.00	82,372	100.00	77,086	100.00	85,683	100.00
Breakdown by type of the issuer								
a. Central Government	33,687	45.04	37,923	46.04	34,663	44.97	39,362	45.94
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	41,109	54.96	44,415	53.92	42,422	55.03	46,288	54.02
Any other (Fixed Deposit)	-	-	33	0.04	-	-	33	0.04
Total (C)	74,796	100.00	82,372	100.00	77,086	100.00	85,683	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.