

PERIODIC DISCLOSURES

FORM NL-29

Detail regarding debt securities

Insurer: Bharti AXA General Insurance Co. Ltd.

Date: 31/12/2019

(Rs in Lakhs)

	MARKET VALUE				Book Value			
	As at 31/12/2019	As % of total for this class	As at 31/03/2019	As % of total for this class	As at 31/12/2019	As % of total for this class	As at 31/03/2019	As % of total for this class
Break down by credit rating								
AAA rated	2,48,466	55%	1,89,364	51%	2,44,194	55%	1,88,812	50%
AA or better	15,194	3%	29,907	8%	14,992	3%	30,000	8%
Rated below AA but above A	7,606	2%	17,017	5%	7,500	2%	17,517	5%
Rated below A but above B	-	0%	12,050	3%	-	0%	12,319	3%
Any other (A1+ & Equivalent & SOVEREIGN)	1,81,396	40%	1,26,189	34%	1,81,044	40%	1,25,703	34%
Break down by residual maturity								
Up to 1 year	54,237	12%	61,777	16%	54,029	12%	61,641	16%
more than 1 year and upto 3years	1,26,255	28%	1,27,453	34%	1,23,741	28%	1,27,091	34%
More than 3years and up to 7years	1,29,512	29%	1,17,181	31%	1,28,228	29%	1,17,624	31%
More than 7 years and up to 10 years	1,35,306	30%	64,619	17%	1,34,281	30%	64,496	17%
above 10 years	7,353	2%	3,498	1%	7,451	2%	3,500	1%
Breakdown by type of the issuer								
a. Central Government	1,32,076	29%	89,026	24%	1,31,894	29%	88,820	24%
b. State Government	36,373	8%	32,453	9%	35,518	8%	31,884	9%
c. Corporate Securities	2,84,213	63%	2,53,049	68%	2,80,317	63%	2,53,648	68%

Note

1. 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.
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
3. ' under 'Break down by Credit rating' 'Any other (A1+ & Equivalent & SOVEREIGN) includes securities which are rated D, book value for the same is 13532.86 Lacs for quarter ending Dec 2019