

PERIODIC DISCLOSURES

FORM NL-29

Detail regarding debt securities

Insurer: Bharti AXA General Insurance Co. Ltd.

Date: 31/03/2020

(Rs in Lakhs)

	MARKET VALUE				Book Value			
	As at 30/03/2020	As % of total for this class	As at 31/03/2019	As % of total for this class	As at 30/03/2020	As % of total for this class	As at 31/03/2019	As % of total for this class
Break down by credit rating								
AAA rated	2,66,539	59%	1,89,364	51%	2,60,143	58%	1,88,812	50%
AA or better	17,175	4%	29,907	8%	16,993	4%	30,000	8%
Rated below AA but above A	5,079	1%	17,017	5%	5,000	1%	17,517	5%
Rated below A but above B	-	0%	12,050	3%	-	0%	12,319	3%
Any other (A1+ & Equivalent & SOVEREIGN & D)	1,65,596	36%	1,26,189	34%	1,69,223	37%	1,25,703	34%
Break down by residual maturity								
Up to 1 year	59,520	13%	61,777	16%	61,726	14%	61,641	16%
more than 1 year and upto 3years	1,17,487	26%	1,27,453	34%	1,18,260	26%	1,27,091	34%
More than 3years and up to 7years	1,35,593	30%	1,17,181	31%	1,33,625	30%	1,17,624	31%
More than 7 years and up to 10 years	1,39,102	31%	64,619	17%	1,35,088	30%	64,496	17%
above 10 years	2,686	1%	3,498	1%	2,659	1%	3,500	1%
Breakdown by type of the issuer								
a. Central Government	1,21,090	27%	89,026	24%	1,18,560	26%	88,820	24%
b. State Government	46,337	10%	32,453	9%	44,907	10%	31,884	9%
c. Corporate Securities	2,86,961	63%	2,53,049	68%	2,87,892	64%	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 13528.09 Lacs for quarter ending March 2020