

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: SBI General Insurance Company Limited

Date: 30th September 2022

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30th September 2022	as % of total for this class	As at 30th September 2021	as % of total for this class	As at 30th September 2022	as % of total for this class	As at 30th September 2021	as % of total for this class
Break down by credit rating								
AAA rated	5,06,661	47.27	4,59,007	48.20	5,11,381	46.91	4,38,581	47.47
AA or better	80,514	7.51	27,543	2.89	82,203	7.54	27,053	2.93
Rated below AA but above A	1,017	0.09	1,062	0.11	1,000	0.09	1,000	0.11
Rated below A but above B	0	0.00	1,010	0.11	0	0.00	1,001	0.11
Any other (Please specify)								
(i) Sovereign	4,68,487	43.71	3,48,388	36.58	4,80,463	44.07	3,40,933	36.90
(ii) Mutual Funds	10,853	1.01	1,12,226	11.78	10,851	1.00	1,12,192	12.14
(iii) Alternative Investment Funds	4,369	0.41	2,938	0.31	4,277	0.39	2,991	0.32
(iv) Fixed Deposits	0	0.00	199	0.02	0	0.00	199	0.02
Total (A)	10,71,901	100.00	9,52,374	100.00	10,90,176	100.00	9,23,950	100.00
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	85,234	7.95	82,834	8.70	85,634	7.86	82,253	8.90
more than 1 year and upto 3years	1,94,334	18.13	1,91,027	20.06	1,97,807	18.14	1,83,751	19.89
More than 3years and up to 7years	6,07,683	56.69	3,32,569	34.92	6,17,582	56.65	3,24,427	35.11
More than 7 years and up to 10 years	1,36,445	12.73	2,28,069	23.95	1,40,349	12.87	2,15,637	23.34
above 10 years	32,983	3.08	2,711	0.28	33,676	3.09	2,700	0.29
Any other (Please specify)								
(i) Mutual Funds	10,853	1.01	1,12,226	11.78	10,851	1.00	1,12,192	12.14
(ii) Alternative Investment Funds	4,369	0.41	2,938	0.31	4,277	0.39	2,991	0.32
Total (B)	10,71,901	100.00	9,52,374	100.00	10,90,176	100.00	9,23,950	100.00
Breakdown by type of the issuer								
a. Central Government	3,63,062	33.87	2,67,224	28.06	3,73,475	34.26	2,62,576	28.42
b. State Government	1,05,425	9.84	93,660	9.83	1,06,988	9.81	90,494	9.79
c. Corporate Securities	5,88,193	54.87	4,76,127	49.99	5,94,584	54.54	4,55,497	49.30
Any other (Please specify)								
(i) Mutual Funds	10,853	1.01	1,12,226	11.78	10,851	1.00	1,12,192	12.14
(ii) Alternative Investment Funds	4,369	0.41	2,938	0.31	4,277	0.39	2,991	0.32
(iii) Fixed Deposits	0	0.00	199	0.02	0	0.00	199	0.02
Total (C)	10,71,901	100.00	9,52,374	100.00	10,90,176	100.00	9,23,950	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)"**