

PERIODIC DISCLOSURES

FORM NL-29: DETAIL REGARDING DEBT SECURITIES

Insurer: Universal Sompo General Insurance Company Limited

Date : As on Sep 30,2019

(₹ in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				BOOK VALUE			
	As at September 30, 2019	as % of total for this class	As at September 30, 2018	as % of total for this class	As at September 30, 2019	as % of total for this class	As at September 30, 2018	as % of total for this class
Break down by credit rating								
AAA rated	1,54,175	59.21	1,12,779	53.06	1,52,329	59.15	1,15,311	52.55
AA or better	10,036	3.85	17,210	8.10	10,005	3.88	17,491	7.97
Rated below AA but above A	501	0.19	992	0.47	500	0.19	1,001	0.46
Rated below A but above B	-	-	98	0.05	-	-	101	0.05
Rated below B	3,292	1.26	3,887	1.83	3,600	1.40	4,487	2.04
Any other (Sovereign)	92,366	35.47	77,594	36.50	91,111	35.38	81,040	36.93
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	44,419	17.06	56,310	26.49	44,306	17.20	56,655	25.82
more than 1 year and upto 3 years	92,073	35.36	58,405	27.48	90,931	35.31	59,708	27.21
More than 3years and up to 7years	88,794	34.10	68,556	32.25	87,344	33.91	71,600	32.63
More than 7 years and up to 10 years	29,578	11.36	23,227	10.93	29,407	11.42	24,856	11.33
Above 10 years	5,507	2.11	6,063	2.85	5,555	2.16	6,613	3.01
Breakdown by type of the issuer								
a. Central Government	63,190	24.27	54,958	25.86	62,616	24.31	57,472	26.19
b. State Government	29,176	11.21	22,635	10.65	28,494	11.06	23,568	10.74
c. Corporate Securities	1,68,004	64.53	1,34,967	63.50	1,66,434	64.62	1,38,391	63.07

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.