

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: Kotak Mahindra General Insurance Company Limited

Date: 31st December 2021



(Amount in Rs. Lakhs)

| Detail Regarding debt securities | | | | | | | | |
|---|--------------------------|------------------------------|--------------------------|------------------------------|--------------------------|------------------------------|--------------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at 31st December 2021 | as % of total for this class | As at 31st December 2020 | as % of total for this class | As at 31st December 2021 | as % of total for this class | As at 31st December 2020 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 21,680.61 | 18.83% | 25,003.51 | 28.00% | 21,225.83 | 18.47% | 24,084.59 | 27.57% |
| AA or better | 4,565.30 | 3.96% | 3,091.64 | 3.46% | 4,516.70 | 3.93% | 2,998.84 | 3.43% |
| Rated below AA but above A | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Rated below A but above B | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Any other-Liquid Mutual Funds/Bank FDs* | 2,209.80 | 1.92% | 1,476.88 | 1.65% | 2,209.87 | 1.92% | 1,476.40 | 1.69% |
| Central Government | 74,915.75 | 65.06% | 56,989.41 | 63.83% | 75,296.57 | 65.51% | 56,197.16 | 64.32% |
| State Government | 11,783.06 | 10.23% | 2,727.50 | 3.05% | 11,698.36 | 10.18% | 2,609.48 | 2.99% |
| Total (A) | 115,154.51 | 100.00% | 89,288.95 | 100.00% | 114,947.32 | 100.00% | 87,366.48 | 100.00% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 9,447.66 | 8.20% | 9,878.66 | 11.06% | 9,372.52 | 8.15% | 9,700.71 | 11.10% |
| more than 1 year and upto 3years | 19,706.16 | 17.11% | 15,332.59 | 17.17% | 19,586.16 | 17.04% | 14,946.66 | 17.11% |
| More than 3years and up to 7years | 80,655.57 | 70.04% | 56,927.48 | 63.76% | 80,536.96 | 70.06% | 55,646.84 | 63.69% |
| More than 7 years and up to 10 years | 5,345.12 | 4.64% | 7,150.23 | 8.01% | 5,451.68 | 4.74% | 7,072.27 | 8.09% |
| above 10 years | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Any other (Please specify) | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% | 0.00 | 0.00% |
| Total (B) | 115,154.51 | 100.00% | 89,288.95 | 100.00% | 114,947.32 | 100.00% | 87,366.48 | 100.00% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 74,915.75 | 65.06% | 56,989.41 | 63.83% | 75,296.57 | 65.51% | 56,197.16 | 64.32% |
| b. State Government | 11,783.06 | 10.23% | 2,727.50 | 3.05% | 11,698.36 | 10.18% | 2,609.48 | 2.99% |
| c. Corporate Securities | 27,745.91 | 24.09% | 29,572.03 | 33.12% | 27,242.53 | 23.70% | 28,559.83 | 32.69% |
| Any other (Please specify)# | 709.80 | 0.62% | 0.00 | 0.00% | 709.87 | 0.62% | 0.00 | 0.00% |
| Total (C) | 115,154.51 | 100.00% | 89,288.95 | 100.00% | 114,947.32 | 100.00% | 87,366.48 | 100.00% |

*Any other includes CBLO, FD and Mutual Fund.

#Any other includes CBLO.