

Bharti AXA Life Insurance Company Limited

L-29 - DETAIL REGARDING DEBT SECURITIES AS AT 31ST DEC 2020



Life Fund								
	Market Value				Book Value			
	As at 31/12/2020	as % of total for this class	As at 31/12/2019 Previous year	as % of total for this class	As at 31/12/2020	as % of total for this class	As at 31/12/2019 Previous year	as % of total for this class
Break down by credit rating								
AAA rated	219,254	32.9	143,368	28.8	197,883	32.0	137,240	28.5
AA or better	39,343	5.9	46,753	9.4	35,582	5.8	44,793	9.3
Rated below AA but above A	5,066	0.8	6,991	1.4	4,499	0.7	6,507	1.4
Rated below A but above B	-	-	-	-	-	-	-	-
A or lower than A or Equivalent	7,525	1.1	10,633	-	8,505	1.4	11,009	2.3
Any other (Sovereign Rating)	396,073	59.4	289,663	58.2	371,968	60.1	281,854	58.5
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	4,595	0.7	7,962	1.6	4,486	0.7	7,798	1.6
more than 1 year and upto 3 years	17,730	2.7	18,544	3.7	16,215	2.6	17,952	3.7
More than 3 years and up to 7 years	87,611	13.1	96,786	19.5	80,904	13.1	93,503	19.4
More than 7 years and up to 10 years	166,361	24.9	103,032	20.7	152,494	24.7	99,548	20.7
More than 10 years and up to 15 years	56,424	8.5	50,975	10.2	51,190	8.3	49,479	10.3
More than 15 years and up to 20 years	65,838	9.9	39,573	8.0	62,293	10.1	38,834	8.1
Above 20 years	268,702	40.3	180,535	36.3	250,855	40.6	174,288	36.2
Breakdown by type of the issuer								
a. Central Government	292,330	43.8	218,513	43.9	273,985	44.3	212,379	44.1
b. State Government	103,742	15.5	71,149	14.3	97,983	15.8	69,475	14.4
c. Corporate Securities	271,188	40.6	207,745	41.8	246,469	39.9	199,548	41.5
Total	667,260	100.0	497,407	100.0	618,437	100.0	481,402	100.0

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. Book Value refers to Amortised Cost.
4. For Non-Performing Asset, Book value is considered as Gross of Provision.

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(Rs in Lakhs)

Unit Linked Fund								
	Market Value				Book Value			
	As at 31/12/2020	as % of total for this class	As at 31/12/2019 Previous year	as % of total for this class	As at 31/12/2020	as % of total for this class	As at 31/12/2019 Previous year	as % of total for this class
Break down by credit rating								
AAA rated	6,042	21.4	5,848	26.2	5,696	20.6	5,710	25.9
AA or better	1,134	4.0	1,107	5.0	1,077	3.9	1,075	4.9
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign Rating)	21,078	74.6	15,367	68.8	20,835	75.5	15,304	69.3
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	7,273	25.7	6,388	28.6	7,286	26.4	6,340	28.7
more than 1 year and upto 3years	3,681	13.0	5,491	24.6	3,561	12.9	5,471	24.8
More than 3years and up to 7years	3,120	11.0	5,690	25.5	2,915	10.6	5,575	25.2
More than 7 years and up to 10 years	8,310	29.4	3,799	17.0	8,037	29.1	3,756	17.0
More than 10 years and up to 15 years	3,795	13.4	953	4.3	3,743	13.6	946	4.3
More than 15 years and up to 20 years	351	1.2	-	-	350	1.3	-	-
Above 20 years	1,723	6.1	-	-	1,714	6.2	-	-
Breakdown by type of the issuer								
a. Central Government	16,002	56.6	11,456	51.3	15,891	57.6	11,430	51.7
b. State Government	5,076	18.0	3,911	17.5	4,943	17.9	3,874	17.5
c. Corporate Securities	7,175	25.4	6,955	31.2	6,772	24.5	6,785	30.7
Total	28,253	100.0	22,321	100.0	27,607	100.0	22,088	100.0

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. Book Value refers to Purchase Cost.