

PERIODIC DISCLOSURES

FORM NL-29 Detail regarding debt securities

Insurer: Bajaj Allianz General Insurance co.ltdDate: 31st March 2010

(Rs in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at: 31st March 2010	as % of total for this class	As at: 31st March 2009	as % of total for this class	As at: 31st March 2010	as % of total for this class	As at: 31st March 2009	as % of total for this class
Break down by credit rating								
AAA rated	142264.57	51.23%	135413.33	56.86%	138754.11	50.69%	132370.66	56.48%
AA or better	20799.40	7.49%	8122.16	3.41%	20593.16	7.52%	8095.56	3.45%
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 #	114615.21	41.28%	94609.94	39.73%	114362.18	41.78%	93890.69	40.06%
	277679.18	100.00%	238145.42	100.00%	273709.45	100.00%	234356.91	100.00%
<small># Includes G.Sec, Tbill, MF' & FD. Does not include Equity & Immovable Properties.</small>								
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	57291.31	20.63%	47874.11	20.10%	56985.83	20.82%	47494.31	20.27%
more than 1 year and upto 3years	120061.95	43.24%	72473.00	30.43%	117888.93	43.07%	71125.06	30.35%
More than 3years and up to 7years	87053.84	31.35%	101860.85	42.77%	85762.23	31.33%	100030.99	42.68%
More than 7 years and up to 10 years	9159.16	3.30%	10338.36	4.34%	9057.69	3.31%	10183.19	4.35%
above 10 years	4112.91	1.48%	5599.10	2.35%	4014.78	1.47%	5523.37	2.36%
	277679.18	100.00%	238145.42	100.00%	273709.45	100.00%	234356.91	100.00%
Breakdown by type of the issuer								
a. Central Government	57489.92	20.70%	51998.26	21.83%	57909.48	21.16%	51915.56	22.15%
b. State Government	36282.29	13.07%	26574.68	11.16%	35609.70	13.01%	25938.13	11.07%
c. Corporate Securities	183906.97	66.23%	159572.49	67.01%	180190.26	65.83%	156503.22	66.78%
	277679.18	100.00%	238145.42	100.00%	273709.45	100.00%	234356.91	100.00%