

PERIODIC DISCLOSURES

FORM NL-29 **Detail regarding debt securities**

Insurer:

Bajaj Allianz General Insurance Co.ltd

Date:

30th Sept 2010

(Rs in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30TH SEPT2010	as % of total for this class	as at.... Of the previous year	as % of total for this class	As at	as % of total for this class	as at.... Of the previous year	as % of total for this class
Break down by credit rating								
AAA rated	1837.82	52.33%	1339.41	50.65%	1823.79	52.06%	1298.65	50.01%
AA or better	235.88	6.72%	191.44	7.24%	234.46	6.69%	187.70	7.23%
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 #	1438.60	40.96%	1113.81	42.12%	1445.05	41.25%	1110.47	42.76%
	3512.31	100.00%	2644.67	100.00%	3503.30	100.00%	2596.82	100.00%
# Includes G.Sec, Tbill, MF' & FD.								
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	824.27	23.47%	553.51	20.93%	824.27	23.53%	546.87	21.06%
more than 1 year and upto 3years	1164.88	33.17%	1006.96	38.07%	1167.19	33.32%	991.77	38.19%
More than 3years and up to 7years	1298.09	36.96%	974.15	36.83%	1287.53	36.75%	950.97	36.62%
More than 7 years and up to 10 years	113.38	3.23%	69.22	2.62%	112.96	3.22%	66.99	2.58%
above 10 years	111.69	3.18%	40.83	1.54%	111.36	3.18%	40.22	1.55%
	3512.31	100.00%	2644.67	100.00%	3503.30	100.00%	2596.82	100.00%
Breakdown by type of the issuer								
a. Central Government	844.18	24.03%	539.86	20.41%	853.81	24.37%	543.64	20.93%
b. State Government	309.27	8.81%	302.48	11.44%	306.09	8.74%	295.35	11.37%
c. Corporate Securities	2358.86	67.16%	1802.33	68.15%	2343.41	66.89%	1757.82	67.69%
	3512.31	100.00%	2644.67	100.00%	3503.30	100.00%	2596.82	100.00%