

FORM NL-29

Detail regarding debt securities

Insurer:

Bajaj Allianz General Insurance Co. Ltd.

Date:

31st March 2012

(Rs in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at -31st Mar 2012	as % of total for this class	As at- 31st Mar 2011 (Of the previous year)	as % of total for this class	As at -31st Mar 2012	as % of total for this class	As at- 31st Mar 2011 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	224,877	50.01%	187,898	49.25%	226,736	49.89%	189,992	49.35%
AA or better	8,612	1.92%	17,660	4.63%	8,682	1.91%	17,782	4.62%
Rated below AA but above A	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Any other #	216,198	48.08%	175,979	46.12%	219,045	48.20%	177,183	46.03%
	449,687	100.00%	381,537	100.00%	454,464	100.00%	384,957	100.00%
# Includes G.Sec, Tbill, MF' & FD.								
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	94,566	21.03%	77,152	20.22%	94,931	20.89%	77,312	20.08%
more than 1 year and upto 3years	144,052	32.03%	159,539	41.81%	145,957	32.12%	161,262	41.89%
More than 3years and up to 7years	138,770	30.86%	114,472	30.00%	139,936	30.79%	115,922	30.11%
More than 7 years and up to 10 years	43,896	9.76%	4,224	1.11%	44,598	9.81%	4,320	1.12%
above 10 years	28,403	6.32%	26,150	6.85%	29,041	6.39%	26,141	6.79%
	449,687	100.00%	381,537	100.00%	454,464	100.00%	384,957	100.00%
Breakdown by type of the issuer								
a. Central Government	122,193	27.17%	95,605	25.06%	124,992	27.50%	96,717	25.12%
b. State Government	25,930	5.77%	25,131	6.59%	25,978	5.72%	25,223	6.55%
c. Corporate Securities	301,564	67.06%	260,800	68.36%	303,493	66.78%	263,017	68.32%
	449,687	100.00%	381,537	100.00%	454,464	100.00%	384,957	100.00%