PERIODIC DISCLOSURES

FORM NL-29 - Detail regarding debt securities

Company Name: Bajaj Allianz General Insurance Company Limited

Registration No. 113

Statement as on- 30 June 2021 Periodicity of Submission: Quarterly

(Rs in Lakhs)

								(Rs in Lakhs)
	MARKET VALUE				Book Value			
	As at -30 June 2021	as % of total for this class	As at -30 June 2020 (Of the previous year)	as % of total for this class	As at -30 June 2021	as % of total for this class	As at -30 June 2020 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	901,958	41.60%	,	54.89%	875,970	41.30%	940,167	54.68%
AA or better	5,633	0.26%	7,717	0.43%	5,608	0.26%	7,549	0.44%
Rated below AA but above A	1	0.00%	7,821	0.43%	-	0.00%	7,821	0.45%
Rated below A but above B	7,079	0.33%	-	0.00%	7,498	0.35%	-	0.00%
Any other #	1,253,335 2,168,006	57.81% 100.00%	,	44.25% 100.00%		58.08% 100.00%	763,953 1,719,490	44.43% 100.00%
# Sovereign*	2,100,000	100,00%	1,003,000	100.00%	2,220,343	100.00%	2)/ 23) 130	20010070
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	184,021	8.49%	156,251	8.64%	180,959	8.53%	153,936	8.95%
more than 1 year and upto 3years	724,059	33.40%	615,230	34.00%	708,225	33.39%	590,120	34.32%
More than 3 years and up to 7years	954,497	44.03%	510,909	28.24%	939,423	44.29%	480,792	27.96%
More than 7 years and up to 10 years	284,934	13.14%	480,349	26.55%	271,288	12.79%	448,644	26.09%
above 10 years	20,495	0.95%	46,567	2.57%	21,050	0.99%	45,998	2.68%
	2,168,006	100.00%	1,809,306	100.00%	2,120,945	100.00%	1,719,490	100.00%
Breakdown by type of the issuer								
a. Central Government*	1,003,248	46.28%	731,422	40.43%	989,973	46.68%	695,732	40.46%
b. State Government	258,287	11.91%	222,977	12.32%	250,095	11.79%	207,548	12.07%
c.Corporate Securities	906,471	41.81%	854,908	47.25%	880,876	41.53%	816,210	47.47%
	2,168,006	100.00%	1,809,306	100.00%	2,120,945	100.00%	1,719,490	100.00%

^{*} Central Government Securities (Sovereign) includes 100% Government Guaranteed Bonds.