

**PERIODIC DISCLOSURES**  
**FORM NL-29-DETAIL REGARDING DEBT SECURITIES**

Name of the Insurer: **BAJAJ ALLIANZ GENERAL INSURANCE CO LTD**

Date: 30 September 2021

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30 Sep 2021	as % of total for this class	as at 30 Sep 2020 (Of the previous year)	as % of total for this class	As at 30 Sep 2021	as % of total for this class	as at 30 Sep 2020 (Of the previous year)	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	955,423	44.32%	933,558	48.92%	933,412	44.30%	898,543	48.87%
AA or better	8,725	0.40%	6,497	0.34%	8,642	0.41%	6,429	0.35%
Rated below AA but above A	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Rated below A but above B	7,209	0.33%	-	0.00%	7,502	0.36%	-	0.00%
Any other (Sovereign)	1,184,319	54.94%	968,099	50.73%	1,157,276	54.93%	933,613	50.78%
<b>Total (A)</b>	<b>2,155,676</b>	<b>100.00%</b>	<b>1,908,154</b>	<b>100.00%</b>	<b>2,106,832</b>	<b>100.00%</b>	<b>1,838,585</b>	<b>100.00%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	226,610	10.51%	135,582	7.11%	224,520	10.66%	134,435	7.31%
more than 1 year and upto 3years	745,713	34.59%	748,868	39.25%	731,693	34.73%	724,824	39.42%
More than 3years and up to 7years	899,453	41.72%	601,042	31.50%	880,598	41.80%	577,325	31.40%
More than 7 years and up to 10 years	249,231	11.56%	394,392	20.67%	235,177	11.16%	373,624	20.32%
above 10 years	34,668	1.61%	28,270	1.48%	34,844	1.65%	28,378	1.54%
Any other (Please specify)								
<b>Total (B)</b>	<b>2,155,676</b>	<b>100.00%</b>	<b>1,908,154</b>	<b>100.00%</b>	<b>2,106,832</b>	<b>100.00%</b>	<b>1,838,585</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	1,018,513	47.25%	702,217	36.80%	1,000,442	47.49%	677,347	36.84%
b. State Government	259,078	12.02%	256,285	13.43%	250,106	11.87%	246,263	13.39%
c. Corporate Securities	878,085	40.73%	949,652	49.77%	856,285	40.64%	914,975	49.77%
Any other (Please specify)								
<b>Total (C)</b>	<b>2,155,676</b>	<b>100.00%</b>	<b>1,908,154</b>	<b>100.00%</b>	<b>2,106,832</b>	<b>100%</b>	<b>1,838,585</b>	<b>100.00%</b>

**Note**

- (a). 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.  
 (b). Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.  
**(c). Total A, B and C should match with each other and with debt securities reported under NL-12 and 12A (Investments). Other Debt Securities to be reported separately under the prescribed categories under line item "Any other (Please specify)"**  
 (d) Central Government Securities includes 100% Government Guaranteed Bonds.