

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

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

Date: 31 December 2021

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31 Dec 2021	as % of total for this class	as at 31 Dec 2020 (Of the previous year)	as % of total for this class	As at 31 Dec 2021	as % of total for this class	as at 31 Dec 2020 (Of the previous year)	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	825,835	38.43%	963,911	47.33%	810,418	38.29%	922,041	47.32%
AA or better	10,058	0.47%	6,641	0.33%	10,174	0.48%	6,429	0.33%
Rated below AA but above A	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Rated below A but above B	7,171	0.33%	7,224	0.35%	7,498	0.35%	7,499	0.38%
Any other (Sovereign)	1,305,777	60.77%	1,058,797	51.99%	1,288,528	60.88%	1,012,559	51.97%
<b>Total (A)</b>	<b>2,148,841</b>	<b>100.00%</b>	<b>2,036,574</b>	<b>100.00%</b>	<b>2,116,618</b>	<b>100.00%</b>	<b>1,948,529</b>	<b>100.00%</b>
<b>BREAKDOWN BY RESIDUALMATURITY</b>								
Up to 1 year	185,615	8.64%	189,200	9.29%	183,200	8.66%	186,360	9.56%
more than 1 year and upto 3years	684,359	31.85%	827,623	40.64%	675,551	31.92%	799,002	41.01%
More than 3years and up to 7years	1,042,002	48.49%	655,021	32.16%	1,029,787	48.65%	624,819	32.07%
More than 7 years and up to 10 years	204,963	9.54%	359,260	17.64%	195,821	9.25%	333,039	17.09%
above 10 years	31,902	1.48%	5,471	0.27%	32,259	1.52%	5,309	0.27%
Any other (Please specify)								
<b>Total (B)</b>	<b>2,148,841</b>	<b>100.00%</b>	<b>2,036,574</b>	<b>100.00%</b>	<b>2,116,618</b>	<b>100.00%</b>	<b>1,948,529</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	1,052,731	48.99%	806,205	39.59%	1,042,312	49.24%	773,965	39.72%
b. State Government	253,046	11.78%	250,092	12.28%	246,216	11.63%	236,094	12.12%
c. Corporate Securities	843,064	39.23%	980,277	48.13%	828,090	39.12%	938,469	48.16%
Any other (Please specify)								
<b>Total (C)</b>	<b>2,148,841</b>	<b>100.00%</b>	<b>2,036,574</b>	<b>100.00%</b>	<b>2,116,618</b>	<b>100%</b>	<b>1,948,529</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.