

PERIODIC DISCLOSURES
FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: 31 March 2022

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31 Mar 2022	as % of total for this class	as at 31 Mar 2021 (Of the previous year)	as % of total for this class	As at 31 Mar 2022	as % of total for this class	as at 31 Mar 2021 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	783,324	37.13%	966,187	45.58%	772,492	36.92%	935,664	45.30%
AA or better	11,430	0.54%	5,777	0.27%	11,515	0.55%	5,610	0.27%
Rated below AA but above A	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Rated below A but above B	7,230	0.34%	7,026	0.33%	7,496	0.36%	7,497	0.36%
Any other (Sovereign)	1,307,665	61.98%	1,140,553	53.81%	1,300,819	62.17%	1,116,853	54.07%
Total (A)	2,109,649	100.00%	2,119,543	100.00%	2,092,321	100.00%	2,065,623	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	397,819	18.86%	285,790	13.48%	394,814	18.87%	281,523	13.63%
more than 1 year and upto 3years	516,835	24.50%	732,600	34.56%	511,649	24.45%	712,171	34.48%
More than 3years and up to 7years	1,083,662	51.37%	672,824	31.74%	1,072,577	51.26%	657,820	31.85%
More than 7 years and up to 10 years	81,170	3.85%	333,444	15.73%	82,300	3.93%	318,858	15.44%
above 10 years	30,163	1.43%	94,885	4.48%	30,981	1.48%	95,251	4.61%
Any other (Please specify)								
Total (B)	2,109,649	100.00%	2,119,543	100.00%	2,092,321	100.00%	2,065,623	100.00%
Breakdown by type of the issuer								
a. Central Government	1,059,359	50.21%	879,558	41.50%	1,057,752	50.55%	864,528	41.85%
b. State Government	248,306	11.77%	244,263	11.52%	243,066	11.62%	235,650	11.41%
c. Corporate Securities	801,984	38.02%	995,723	46.98%	791,503	37.83%	965,446	46.74%
Any other (Please specify)								
Total (C)	2,109,649	100.00%	2,119,543	100.00%	2,092,321	100%	2,065,623	100.00%

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.
 (e) Fixed deposits not considered in above disclosure.