

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: 30 June 2022

(Amount in Rs. Lakhs)

	MARKET VALUE				Book Value			
	As at 30 June 2022	as % of total for this class	as at 30 June 2021 (Of the previous year)	as % of total for this class	As at 30 June 2022	as % of total for this class	as at 30 June 2021 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	719,304	33.37%	901,958	41.60%	726,392	32.95%	875,970	41.30%
AA or better	11,185	0.52%	5,633	0.26%	11,516	0.52%	5,608	0.26%
Rated below AA but above A	2,272	0.11%	-	0.00%	2,298	0.10%	-	0.00%
Rated below A but above B	6,953	0.32%	7,079	0.33%	7,497	0.34%	7,498	0.35%
Any other (Sovereign)	1,416,136	65.69%	1,253,335	57.81%	1,456,545	66.08%	1,231,869	58.08%
Total (A)	2,155,851	100.00%	2,168,006	100.00%	2,204,248	100.00%	2,120,945	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	374,204	17.36%	184,021	8.49%	375,767	17.05%	180,959	8.53%
more than 1 year and upto 3years	451,711	20.95%	724,059	33.40%	460,616	20.90%	708,225	33.39%
More than 3years and up to 7years	1,001,832	46.47%	954,497	44.03%	1,032,244	46.83%	939,423	44.29%
More than 7 years and up to 10 years	253,597	11.76%	284,934	13.14%	259,739	11.78%	271,288	12.79%
above 10 years	74,508	3.46%	20,495	0.95%	75,881	3.44%	21,050	0.99%
Any other (Please specify)								
Total (B)	2,155,851	100.00%	2,168,006	100.00%	2,204,248	100.00%	2,120,945	100.00%
Breakdown by type of the issuer								
a. Central Government	1,163,035	53.95%	1,003,248	46.28%	1,199,145	54.40%	989,973	46.68%
b. State Government	253,101	11.74%	258,287	11.91%	257,401	11.68%	250,095	11.79%
c. Corporate Securities	739,715	34.31%	906,471	41.81%	747,703	33.92%	880,876	41.53%
Any other (Please specify)								
Total (C)	2,155,851	100.00%	2,168,006	100.00%	2,204,248	100%	2,120,945	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)"