

PERIODIC DISCLOSURES
FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: 30 Sep 2022

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30 Sep 2022	as % of total for this class	as at 30 Sep 2021 (Of the previous year)	as % of total for this class	As at 30 Sep 2022	as % of total for this class	as at 30 Sep 2021 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	681,556	30.07%	955,423	44.32%	689,102	29.76%	933,412	44.30%
AA or better	26,005	1.15%	8,725	0.40%	26,386	1.14%	8,642	0.41%
Rated below AA but above A	2,279	0.10%	-	0.00%	2,298	0.10%	-	0.00%
Rated below A but above B	6,958	0.31%	7,209	0.33%	7,501	0.32%	7,502	0.36%
Any other (Sovereign)	1,549,579	68.37%	1,184,319	54.94%	1,590,213	68.68%	1,157,276	54.93%
Total (A)	2,266,377	100.00%	2,155,676	100.00%	2,315,499	100.00%	2,106,832	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	368,022	16.24%	226,610	10.51%	370,948	16.02%	224,520	10.66%
more than 1 year and upto 3years	405,691	17.90%	745,713	34.59%	415,493	17.94%	731,693	34.73%
More than 3years and up to 7years	1,039,078	45.85%	899,453	41.72%	1,068,906	46.16%	880,598	41.80%
More than 7 years and up to 10 years	414,588	18.29%	249,231	11.56%	420,806	18.17%	235,177	11.16%
above 10 years	38,999	1.72%	34,668	1.61%	39,346	1.70%	34,844	1.65%
Any other (Please specify)								
Total (B)	2,266,377	100.00%	2,155,676	100.00%	2,315,499	100.00%	2,106,832	100.00%
Breakdown by type of the issuer								
a. Central Government	1,348,699	59.51%	1,018,513	47.25%	1,385,367	59.83%	1,000,442	47.49%
b. State Government	200,880	8.86%	259,078	12.02%	204,846	8.85%	250,106	11.87%
c. Corporate Securities	716,798	31.63%	878,085	40.73%	725,286	31.32%	856,285	40.64%
Any other (Please specify)								
Total (C)	2,266,377	100.00%	2,155,676	100.00%	2,315,499	100%	2,106,832	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.