

PERIODIC DISCLOSURES
FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: **31 Dec 2022**

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31 Dec 2022	as % of total for this class	as at 31 Dec 2021 (Of the previous year)	as % of total for this class	As at 31 Dec 2022	as % of total for this class	as at 31 Dec 2021 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	585,035	25.70%	825,835	38.43%	588,318	25.42%	810,418	38.29%
AA or better	11,206	0.49%	10,058	0.47%	11,400	0.49%	10,174	0.48%
Rated below AA but above A	2,286	0.10%	-	0.00%	2,298	0.10%	-	0.00%
Rated below A but above B	6,977	0.31%	7,171	0.33%	7,497	0.32%	7,498	0.35%
Any other (Sovereign)	1,670,967	73.40%	1,305,777	60.77%	1,705,033	73.67%	1,288,528	60.88%
Total (A)	2,276,470	100.00%	2,148,841	100.00%	2,314,545	100.00%	2,116,618	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	233,279	10.24%	185,615	8.64%	232,032	10.02%	183,200	8.66%
more than 1 year and upto 3years	547,120	24.02%	684,359	31.85%	560,675	24.21%	675,551	31.92%
More than 3years and up to 7years	897,657	39.41%	1,042,002	48.49%	918,777	39.68%	1,029,787	48.65%
More than 7 years and up to 10 years	578,028	25.38%	204,963	9.54%	581,963	25.13%	195,821	9.25%
above 10 years	21,387	0.94%	31,902	1.48%	22,099	0.95%	32,259	1.52%
Any other (Please specify)								
Total (B)	2,277,470	100.00%	2,148,841	100.00%	2,315,545	100.00%	2,116,618	100.00%
Breakdown by type of the issuer								
a. Central Government	1,479,639	65.00%	1,052,731	48.99%	1,510,456	65.26%	1,042,312	49.24%
b. State Government	191,328	8.40%	253,046	11.78%	194,577	8.41%	246,216	11.63%
c. Corporate Securities	605,503	26.60%	843,064	39.23%	609,513	26.33%	828,090	39.12%
Any other (Please specify)								
Total (C)	2,276,470	100.00%	2,148,841	100.00%	2,314,545	100%	2,116,618	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.