

PERIODIC DISCLOSURES
FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: **31 March 2023**

(Amount in Rs. Lakhs)

	MARKET VALUE				Book Value			
	As at 31 Mar 2023	as % of total for this class	as at 31 Mar 2022 (Of the previous year)	as % of total for this class	As at 31 Mar 2023	as % of total for this class	as at 31 Mar 2022 (Of the previous year)	as % of total for this class
Detail Regarding debt securities								
Break down by credit rating								
AAA rated	5,80,557	23.63%	7,83,324	37.13%	5,88,351	23.58%	7,72,492	36.92%
AA or better	11,051	0.45%	11,430	0.54%	11,245	0.45%	11,515	0.55%
Rated below AA but above A	4,800	0.20%	-	0.00%	4,798	0.19%	-	0.00%
Rated below A but above B	7,099	0.29%	7,230	0.34%	7,495	0.30%	7,496	0.36%
Any other (Sovereign)	18,53,532	75.44%	13,07,665	61.98%	18,83,391	75.48%	13,00,819	62.17%
Total (A)	24,57,039	100.00%	21,09,649	100.00%	24,95,279	100.00%	20,92,321	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	1,47,864	6.02%	3,97,819	18.86%	1,48,731	5.96%	3,94,814	18.87%
more than 1 year and upto 3years	5,36,032	21.82%	5,16,835	24.50%	5,47,998	21.96%	5,11,649	24.45%
More than 3years and up to 7years	9,11,103	37.08%	10,83,662	51.37%	9,31,342	37.32%	10,72,577	51.26%
More than 7 years and up to 10 years	7,02,473	28.59%	81,170	3.85%	7,05,404	28.27%	82,300	3.93%
above 10 years	1,59,567	6.49%	30,163	1.43%	1,61,805	6.48%	30,981	1.48%
Any other (Please specify)								
Total (B)	24,57,039	100.00%	21,09,649	100.00%	24,95,279	100.00%	20,92,321	100.00%
Breakdown by type of the issuer								
a. Central Government	15,88,889	64.67%	10,59,359	50.21%	16,16,278	64.77%	10,57,752	50.55%
b. State Government	2,64,643	10.77%	2,48,306	11.77%	2,67,112	10.70%	2,43,066	11.62%
c. Corporate Securities	6,03,507	24.56%	8,01,984	38.02%	6,11,889	24.52%	7,91,503	37.83%
Any other (Please specify)								
Total (C)	24,57,039	100.00%	21,09,649	100.00%	24,95,279	100%	20,92,321	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.