

PERIODIC DISCLOSURES
FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: **30 June 2023**

(Amount in Rs. Lakhs)

	MARKET VALUE				Book Value			
	As at 30 June 2023	as % of total for this class	as at 30 June 2022 (Of the previous year)	as % of total for this class	As at 30 June 2023	as % of total for this class	as at 30 June 2022 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	746,357	30.00%	719,304	33.37%	747,631	29.86%	726,392	32.95%
AA or better	11,155	0.45%	11,185	0.52%	11,239	0.45%	11,516	0.52%
Rated below AA but above A	4,892	0.20%	2,272	0.11%	4,795	0.19%	2,298	0.10%
Rated below A but above B	7,148	0.29%	6,953	0.32%	7,496	0.30%	7,497	0.34%
Any other (Sovereign)	1,717,958	69.06%	1,416,136	65.69%	1,732,817	69.20%	1,456,545	66.08%
Total (A)	2,487,510	100.00%	2,155,851	100.00%	2,503,978	100.00%	2,204,248	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	40,704	1.64%	374,204	17.36%	40,971	1.64%	375,767	17.05%
more than 1 year and upto 3years	535,666	21.53%	451,711	20.95%	548,886	21.92%	460,616	20.90%
More than 3years and up to 7years	893,048	35.90%	1,001,832	46.47%	902,829	36.06%	1,032,244	46.83%
More than 7 years and up to 10 years	899,726	36.17%	253,597	11.76%	894,327	35.72%	259,739	11.78%
above 10 years	118,365	4.76%	74,508	3.46%	116,964	4.67%	75,881	3.44%
Any other (Please specify)								
Total (B)	2,487,510	100.00%	2,155,851	100.00%	2,503,978	100.00%	2,204,248	100.00%
Breakdown by type of the issuer								
a. Central Government	1,510,590	60.73%	1,163,035	53.95%	1,525,974	60.94%	1,199,145	54.40%
b. State Government	207,368	8.34%	253,101	11.74%	206,843	8.26%	257,401	11.68%
c. Corporate Securities	769,552	30.94%	739,715	34.31%	771,161	30.80%	747,703	33.92%
Any other (Please specify)								
Total (C)	2,487,510	100.00%	2,155,851	100.00%	2,503,978	100%	2,204,248	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.