

PERIODIC DISCLOSURES
FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: 30 Sep 2023

(Amount in Rs. Lakhs)

Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 30 Sep 2023	as % of total for this class	as at 30 Sep 2022 (Of the previous year)	as % of total for this class	As at 30 Sep 2023	as % of total for this class	as at 30 Sep 2022 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	722,772	28.21%	681,556	30.07%	723,114	27.95%	689,102	29.76%
AA or better	16,068	0.63%	26,005	1.15%	16,103	0.62%	26,386	1.14%
Rated below AA but above A	4,861	0.19%	2,279	0.10%	4,795	0.19%	2,298	0.10%
Rated below A but above B	7,151	0.28%	6,958	0.31%	7,503	0.29%	7,501	0.32%
Any other (Sovereign)	1,810,972	70.69%	1,549,579	68.37%	1,835,791	70.95%	1,590,213	68.68%
Total (A)	2,561,824	100.00%	2,266,377	100.00%	2,587,307	100.00%	2,315,499	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	25,008	0.98%	368,022	16.24%	25,205	0.97%	370,948	16.02%
more than 1 year and upto 3years	464,975	18.15%	405,691	17.90%	477,491	18.46%	415,493	17.94%
More than 3years and up to 7years	826,067	32.25%	1,039,078	45.85%	839,147	32.43%	1,068,906	46.16%
More than 7 years and up to 10 years	975,900	38.09%	414,588	18.29%	975,653	37.71%	420,806	18.17%
above 10 years	269,874	10.53%	38,999	1.72%	269,810	10.43%	39,346	1.70%
Any other (Please specify)								
Total (B)	2,561,824	100.00%	2,266,377	100.00%	2,587,307	100.00%	2,315,499	100.00%
Breakdown by type of the issuer								
a. Central Government	1,632,268	63.72%	1,348,699	59.51%	1,656,141	64.01%	1,385,367	59.83%
b. State Government	178,705	6.98%	200,880	8.86%	179,651	6.94%	204,846	8.85%
c. Corporate Securities	750,851	29.31%	716,798	31.63%	751,515	29.05%	725,286	31.32%
Any other (Please specify)								
Total (C)	2,561,824	100.00%	2,266,377	100.00%	2,587,307	100%	2,315,499	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.