

**PERIODIC DISCLOSURES**  
**FORM NL-29-DETAIL REGARDING DEBT SECURITIES**

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

Date: 31 Dec 2023

(Amount in Rs. Lakhs)

**Detail Regarding debt securities**

	MARKET VALUE				Book Value			
	As at 31 Dec 2023	as % of total for this class	as at 31 Dec 2022 (Of the previous year)	as % of total for this class	As at 31 Dec 2023	as % of total for this class	as at 31 Dec 2022 (Of the previous year)	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	7,33,201	28.35%	5,85,035	25.70%	7,35,067	28.21%	5,88,318	25.42%
AA or better	10,964	0.42%	11,206	0.49%	11,099	0.43%	11,400	0.49%
Rated below AA but above A	4,860	0.19%	2,286	0.10%	4,798	0.18%	2,298	0.10%
Rated below A but above B	7,170	0.28%	6,977	0.31%	7,496	0.29%	7,497	0.32%
Any other (Sovereign)	18,29,837	70.76%	16,70,967	73.40%	18,47,211	70.89%	17,05,033	73.67%
<b>Total (A)</b>	<b>25,86,033</b>	<b>100.00%</b>	<b>22,76,470</b>	<b>100.00%</b>	<b>26,05,671</b>	<b>100.00%</b>	<b>23,14,545</b>	<b>100.00%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	47,844	1.85%	2,32,279	10.20%	47,889	1.84%	2,31,032	9.98%
more than 1 year and upto 3years	4,55,250	17.60%	5,47,120	24.03%	4,65,191	17.85%	5,60,675	24.22%
More than 3years and up to 7years	7,95,664	30.77%	8,97,657	39.43%	8,06,966	30.97%	9,18,777	39.70%
More than 7 years and up to 10 years	9,04,350	34.97%	5,78,028	25.39%	9,03,082	34.66%	5,81,963	25.14%
above 10 years	3,82,925	14.81%	21,387	0.94%	3,82,543	14.68%	22,099	0.95%
Any other (Please specify)								
<b>Total (B)</b>	<b>25,86,033</b>	<b>100.00%</b>	<b>22,76,470</b>	<b>100.00%</b>	<b>26,05,671</b>	<b>100.00%</b>	<b>23,14,545</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	16,15,175	62.46%	14,79,639	65.00%	16,31,079	62.60%	15,10,456	65.26%
b. State Government	2,14,663	8.30%	1,91,328	8.40%	2,16,132	8.29%	1,94,577	8.41%
c. Corporate Securities	7,56,196	29.24%	6,05,503	26.60%	7,58,460	29.11%	6,09,513	26.33%
Any other (Please specify)								
<b>Total (C)</b>	<b>25,86,033</b>	<b>100.00%</b>	<b>22,76,470</b>	<b>100.00%</b>	<b>26,05,671</b>	<b>100.00%</b>	<b>23,14,545</b>	<b>100.00%</b>

**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.