

PERIODIC DISCLOSURES
FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: 30 Sep 2024

(Amount in Rs. Lakhs)

Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 30 Sep 2024	as % of total for this class	as at 30 Sep 2023 (Of the previous year)	as % of total for this class	As at 30 Sep 2024	as % of total for this class	as at 30 Sep 2023 (Of the previous year)	as % of total for this class
Break down by credit rating								
AAA rated	10,06,362	36.86%	7,22,772	28.21%	9,93,492	36.99%	7,23,114	27.95%
AA or better	71,699	2.63%	16,068	0.63%	70,560	2.63%	16,103	0.62%
Rated below AA but above A	4,974	0.18%	4,861	0.19%	4,796	0.18%	4,795	0.19%
Rated below A but above B	7,340	0.27%	7,151	0.28%	7,501	0.28%	7,503	0.29%
Any other (Sovereign)	16,39,517	60.06%	18,10,972	70.69%	16,09,214	59.92%	18,35,791	70.95%
Total (A)	27,29,892	100.00%	25,61,824	100.00%	26,85,562	100.00%	25,87,307	100.00%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	18,005	0.66%	25,008	0.98%	18,041	0.67%	25,205	0.97%
more than 1 year and upto 3years	3,81,859	13.99%	4,64,975	18.15%	3,83,224	14.27%	4,77,491	18.46%
More than 3years and up to 7years	8,90,590	32.62%	8,26,067	32.25%	8,88,612	33.09%	8,39,147	32.43%
More than 7 years and up to 10 years	9,56,544	35.04%	9,75,900	38.09%	9,32,056	34.71%	9,75,653	37.71%
above 10 years	4,82,894	17.69%	2,69,874	10.53%	4,63,628	17.26%	2,69,810	10.43%
Any other (Please specify)								
Total (B)	27,29,892	100.00%	25,61,824	100.00%	26,85,562	100.00%	25,87,307	100.00%
Breakdown by type of the issuer								
a. Central Government	13,40,821	49.12%	16,32,268	63.72%	13,18,542	49.10%	16,56,141	64.01%
b. State Government	2,98,696	10.94%	1,78,705	6.98%	2,90,672	10.82%	1,79,651	6.94%
c. Corporate Securities	10,90,375	39.94%	7,50,851	29.31%	10,76,348	40.08%	7,51,515	29.05%
Any other (Please specify)								
Total (C)	27,29,892	100.00%	25,61,824	100.00%	26,85,562	100%	25,87,307	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.