

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)  
 Statement As on: 30th Sept 2019  
 Statement of Investment and Income on Investment  
 Periodicity of Submission: Quarterly

No	Category of Investment	Cat Code	Current Quarter				Year to date					Previous Year					
			Investment (Rs.)		Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)	Investment (Rs.)		Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)	Investment (Rs.)		Income on Investment (Rs.)	Gross Yield (%) (Annualised)	Net Yield (%) (Annualised)
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
<b>A Central Government Securities</b>																	
1	A1 Central Government Bonds	CGSB	4,17,786	4,17,751	1,72,72,31,236	4.04%	3.02%	4,17,786	4,17,751	2,98,89,06,794	6.70%	5.01%	4,22,706	3,96,067	15,882	3.72%	2.43%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDS5	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
3	A4 Treasury Bills	CTRB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
<b>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	1,27,476	1,32,155	50,55,82,929	3.61%	2.70%	1,27,476	1,32,155	85,43,38,154	6.02%	4.51%	16,242	15,401	862	4.54%	2.97%
5	B3 State Government Guaranteed Loans	SGGL	1,80,980	1,86,789	64,50,81,291	3.47%	2.59%	1,80,980	1,86,789	1,10,12,95,113	5.97%	4.47%	1,21,935	1,18,287	4,769	3.85%	2.52%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
<b>C Housing and Loans to State Govt for housing and fire fighting equipment</b>																	
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	14,314	14,212	577	3.81%	0.00%
8	C5 Housing - Securitised Assets ( Approved Investment)	HMSB	179	179	3,22,739	1.77%	1.32%	179	179	8,36,649	4.48%	3.35%	218	218	10	4.21%	2.75%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	2,03,313	2,08,581	41,13,54,818	2.14%	1.60%	2,03,313	2,08,581	73,76,77,673	3.92%	2.93%	2,09,972	2,08,596	8,136	4.08%	2.67%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	2,692	3,023	217	8.16%	6.75%
<b>D Infrastructure Investments</b>																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	2,705	2,405	37,75,650	1.44%	1.44%	2,705	2,405	37,75,650	2.20%	2.20%	-	-	64	20.28%	0.00%
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	5,114	5,452	40,75,200	0.86%	0.86%	5,114	5,452	4,37,98,712	10.36%	8.00%	-	-	(201)	-21.73%	0.00%
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	2,77,040	2,81,863	53,40,59,067	2.20%	1.65%	2,77,040	2,81,863	98,67,82,256	4.88%	3.65%	1,39,696	1,35,853	5,419	4.01%	2.64%
14	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	24,578	24,916	4,34,34,084	2.98%	2.23%	24,578	24,916	6,74,06,323	4.62%	3.46%	9,513	9,467	578	4.41%	2.88%
15	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	60	2.47%	1.61%
14	D13 Infrastructure- PSU- debentures / Bonds	IPFD	66,069	68,653	15,73,22,333	1.91%	1.80%	66,069	68,653	38,10,03,878	4.58%	4.22%	90,411	93,858	7,072	7.09%	5.98%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	5,923	6,318	1,31,57,896	2.22%	1.68%	5,923	6,318	2,58,23,181	4.36%	3.27%	11,000	10,619	456	4.15%	2.71%
17	D32 Passively Managed Equity ETF (Non Promoter Group)	EETF	41,260	42,731	-	0.00%	0.00%	41,260	42,731	-	0.00%	0.00%	-	-	-	0.00%	0.00%
16	D35 Debt Capital Instruments (DCI-Basel III)	EDCI	-	-	24,05,121	2.41%	1.80%	-	-	27,11,067	2.71%	2.03%	-	-	-	0.00%	0.00%
18	C27 Long Term Bank Bonds Approved Investment Infrastructure	LOLB	7,504	7,682	1,52,78,618	2.04%	1.52%	7,504	7,682	3,05,35,642	4.07%	3.05%	-	-	-	0.00%	0.00%
<b>E Approved Investment Subject To Exposure Norms</b>																	
16	E01 PSU - Equity shares - Quoted	EAEQ	4,075	3,027	12,56,566	0.31%	0.31%	4,075	3,027	96,55,188	2.37%	1.93%	3,197	2,940	10	0.42%	0.28%
17	E02 Corporate Securities - Equity shares (Ordinary) - Quoted	EACE	96,365	1,06,211	(4,71,34,918)	-0.51%	-0.51%	96,365	1,06,211	1,34,33,770	0.16%	0.16%	60,051	64,099	2,321	4.02%	2.96%
18	E05 Corporate Securities - Bonds - Taxable	EBAT	2,498	2,653	56,14,330	2.76%	2.08%	2,498	2,653	1,35,23,368	5.41%	4.05%	3,529	3,526	158	4.46%	2.92%
19	E09 Corporate Securities (Approved Investment ) -Debentures	ECOS	1,42,495	1,45,329	42,38,63,854	2.76%	2.07%	1,42,495	1,45,329	82,28,57,120	4.85%	3.63%	1,78,177	1,76,408	7,610	4.21%	2.75%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	39,016	40,627	9,62,67,030	2.27%	1.70%	39,016	40,627	19,92,30,169	4.61%	3.45%	9,090	8,867	369	4.06%	2.66%
21	E17 Deposits - Deposit with scheduled banks	ECDB	-	-	-	0.00%	0.00%	-	-	24,27,204	0.00%	0.00%	2,000	2,000	14	0.25%	0.16%
22	E18 Deposits - CDs with Scheduled Banks	ECDC	9,720	9,759	1,63,89,405	1.70%	1.27%	9,720	9,759	1,85,27,152	1.92%	1.44%	19,542	19,493	813	3.74%	2.45%
23	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	53,755	53,755	5,22,13,349	1.32%	0.98%	53,755	53,755	7,97,06,788	1.80%	1.35%	-	-	-	0.00%	0.00%
24	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	72,120	72,120	223	0.31%	0.20%
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECPC	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	37	0.25%	0.16%
26	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
27	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPDP	2,498	2,653	56,05,568	2.24%	1.68%	2,498	2,653	1,15,36,482	4.62%	3.45%	2,500	2,522	142	4.60%	3.01%
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	3,68,76,842	0.38%	0.28%	-	-	5,70,82,355	0.89%	0.67%	-	-	2,233	4.09%	2.68%
30	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAP5	6,999	6,959	1,47,33,273	2.10%	1.58%	6,999	6,959	2,93,15,724	4.19%	3.13%	13,492	13,147	567	4.20%	2.75%
31	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	36,212	35,563	8,20,06,904	2.26%	1.69%	36,212	35,563	16,32,04,922	4.51%	3.37%	36,212	34,998	1,574	4.42%	2.89%
<b>F Other than Approved Securities</b>																	
30	F06 Debentures	OLDB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
31	F10 Preference Shares	OPSH	7,325	7,396	1,85,10,125	2.18%	2.18%	7,325	7,396	4,08,33,983	4.23%	4.22%	10,825	10,886	356	4.12%	4.12%
32	F13 Term Loans (without Charge)	OTLW	833	833	24,92,334	2.24%	1.68%	833	833	62,57,518	4.74%	3.55%	2,500	2,500	134	4.47%	2.92%
33	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
34	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
35	F04 Equity Shares (PSUs & Unlisted)	OEPU	4,250	4,250	-	0.00%	0.00%	4,250	4,250	-	0.00%	0.00%	5,000	5,000	-	0.00%	0.00%
36	E25 Reclassified Approved Investments - Debt	ORAD	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	301	301	14	4.75%	3.10%
37	C42 Reclassified Approved Investments - Debt	IORD	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	3,690	3,690	(1,027)	-22.35%	-14.55%
38	C18 Reclassified Approved Investments - Debt	HOBD	3,962	3,962	-	0.00%	0.00%	3,962	3,962	(79,40,60,189)	-77.64%	-77.64%	-	-	-	0.00%	0.00%
39	E22 Debt Capital Instruments (DCI-Basel-III)	ODCI	-	-	(13,427)	0.00%	0.00%	-	-	24,26,925	4.58%	3.42%	-	-	-	0.00%	0.00%
<b>TOTAL</b>			<b>17,69,933</b>	<b>18,08,449</b>	<b>4,77,17,62,217</b>	<b>2.59%</b>	<b>1.97%</b>	<b>17,69,933</b>	<b>18,08,449</b>	<b>7,90,08,49,572</b>	<b>4.39%</b>	<b>3.34%</b>	<b>14,60,924</b>	<b>14,28,100</b>	<b>59,449</b>	<b>3.85%</b>	<b>2.51%</b>

CERTIFICATION fvc diff - 0.00  
 Certified that the information given herein are correct and complete to the best of my knowledge and belief and nothing has been concealed or suppressed.

Date: