

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)  
Statement As on: 31st Dec 2019  
Statement of Investment and Income on Investment  
Periodicity of Submission: Quarterly

Rs. Lakhs

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 (%)	Net Yield (%)	
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value				
<b>A Central Government Securities</b>																		
1	A1 Central Government Bonds	CGSB	5,03,223	5,02,773	7,967	1.67%	1.25%	5,03,223	5,02,773	36,954	8.10%	6.06%	4,07,424	3,98,680	24,201	5.71%	3.73%	
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	1,23,432	1,27,994	2,428	1.95%	1.46%	1,23,432	1,27,994	10,798	7.99%	5.98%	26,224	25,821	1,186	6.19%	4.05%	
5	B3 State Government Guaranteed Loans	SGGL	1,78,899	1,84,688	3,456	2.01%	1.51%	1,78,899	1,84,688	13,984	7.76%	5.81%	1,23,012	1,23,268	7,252	5.88%	3.84%	
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,295	1,372	18	1.39%	1.04%	1,295	1,372	51	3.92%	2.94%	-	-	-	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%	9,635	9,606	836	6.05%	3.96%	
8	C5 Housing - Securitised Assets ( Approved Investment)	HMSB	171	171	0	0.14%	0.10%	171	171	10	5.24%	3.92%	208	208	14	6.30%	4.12%	
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,89,056	1,92,960	3,473	1.80%	1.35%	1,89,056	1,92,960	11,433	6.03%	4.51%	2,21,692	2,23,388	12,523	6.12%	4.00%	
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	522	513	563	28.91%	14.08%	
<b>D Infrastructure Investments</b>																		
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	2,705	2,342	-	0.00%	0.00%	2,705	2,342	38	1.85%	1.85%	-	-	64	20.28%	13.26%	
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	5,506	5,442	-	0.00%	0.00%	5,506	5,442	438	9.53%	7.35%	308	330	(198)	-35.75%	-35.75%	
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	3,05,935	3,11,939	5,572	1.83%	1.37%	3,05,935	3,11,939	15,121	5.92%	4.43%	1,94,108	1,93,099	8,373	5.71%	3.73%	
12	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	5,504	5,316	151	2.75%	2.06%	5,504	5,316	285	8.02%	6.00%	9,511	9,574	784	6.58%	4.30%	
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	60	2.47%	1.61%	
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	40,893	43,117	761	1.79%	1.79%	40,893	43,117	3,964	7.83%	7.36%	78,786	81,004	9,554	10.30%	7.38%	
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	21,616	22,494	413	1.94%	1.45%	21,616	22,494	1,002	6.04%	4.52%	11,000	10,952	682	6.20%	4.06%	
17	D32 Passively Managed Equity ETF (Non Promoter Group)	EETF	59	64	4,167	15.14%	11.33%	59	64	4,167	17.16%	12.84%	-	-	-	0.00%	0.00%	
16	D35 Debt Capital Instruments (DCI-Basel III)	EDCI	-	-	-	0.00%	0.00%	-	-	27	2.71%	2.03%	-	-	-	0.00%	0.00%	
18	C27 Long Term Bank Bonds Approved Investment Infrastructure	IOLB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	
<b>E Approved Investment Subject To Exposure Norms</b>																		
16	E01 PSU - Equity shares - Quoted	EAEQ	3,470	2,763	(452)	-15.19%	-15.19%	3,470	2,763	(356)	-9.59%	-9.59%	3,741	3,265	145	5.05%	2.32%	
17	E02 Corporate Securities - Equity shares (Ordinary) - Quoted	EACE	90,129	1,04,580	1,792	1.94%	1.50%	90,129	1,04,580	1,926	2.19%	1.89%	64,821	69,816	2,050	3.39%	1.92%	
18	E05 Corporate Securities - Bonds - Taxable	EPBT	2,502	2,662	61	2.45%	1.83%	2,502	2,662	194	7.75%	5.80%	3,527	3,598	236	6.69%	4.37%	
19	E09 Corporate Securities (Approved Investment ) -Debentures	ECOS	1,49,938	1,52,714	3,085	2.13%	1.59%	1,49,938	1,52,714	11,687	7.69%	5.75%	2,28,138	2,27,853	11,717	6.28%	4.11%	
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	50,012	52,253	961	2.25%	1.68%	50,012	52,253	2,894	6.73%	5.03%	44,073	44,488	876	5.19%	3.39%	
21	E17 Deposits - Deposit with scheduled banks	ECDB	-	-	-	0.00%	0.00%	-	-	24	0.00%	0.00%	2,000	2,000	35	1.13%	0.74%	
22	E18 Deposits - CDs with Scheduled Banks	ECDC	14,833	14,862	339	1.48%	1.11%	14,833	14,862	524	3.42%	2.56%	19,891	19,892	1,162	5.51%	3.61%	
23	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	20,180	20,177	536	1.71%	1.28%	20,180	20,177	1,348	3.49%	2.61%	71,840	71,840	908	1.15%	0.75%	
24	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	738	0.86%	0.56%	
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	-	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	EPFD	2,502	2,662	61	2.45%	1.83%	2,502	2,662	174	6.96%	5.21%	2,500	2,578	200	6.91%	4.52%	
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	-	0.00%	0.00%	-	-	571	0.89%	0.67%	-	-	2,336	5.07%	3.32%	
30	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAP5	6,999	7,003	147	2.10%	1.57%	6,999	7,003	440	6.29%	4.71%	13,492	13,153	854	6.33%	4.14%	
31	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	35,725	35,430	855	2.19%	1.64%	35,725	35,430	2,487	6.69%	5.01%	36,212	35,056	2,396	6.69%	4.37%	
<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	7,326	7,368	206	2.81%	2.19%	7,326	7,368	611	6.88%	6.76%	10,825	10,850	579	6.19%	6.19%	
32	F13 Term Loans (without Charge)	OTLW	417	417	21	3.02%	2.26%	417	417	84	7.52%	5.63%	2,083	2,083	190	6.82%	4.46%	
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	12,682	13,201	201	1.49%	1.11%	12,682	13,201	886	6.43%	4.81%	-	-	20	6.76%	4.42%	
37	C42 Reclassified Approved Investments - Debt	IORD	7,496	7,827	143	1.90%	1.42%	7,496	7,827	446	5.93%	4.43%	1,222	1,222	(3,494)	-92.96%	-60.79%	
38	C18 Reclassified Approved Investments - Debt	HOBD	3,962	3,962	-	0.00%	0.00%	3,962	3,962	(6,867)	-82.09%	-61.43%	-	-	-	0.00%	0.00%	
39	E22 Debt Capital Instruments (DCI-Basel-III)	ODCI	(0)	-	-	0.00%	0.00%	(0)	-	24	4.58%	3.42%	-	-	-	0.00%	0.00%	
<b>TOTAL</b>			<b>17,90,713</b>	<b>18,32,801</b>	<b>36,362</b>	<b>2.02%</b>	<b>1.53%</b>	<b>17,90,713</b>	<b>18,32,801</b>	<b>1,15,371</b>	<b>6.34%</b>	<b>4.81%</b>	<b>15,91,795</b>	<b>15,89,137</b>	<b>86,879</b>	<b>5.28%</b>	<b>3.45%</b>	

CERTIFICATION fvc diff 17,64,668 1832801.34 (3,63,61,76,214) (11,53,69,46,777)  
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: 24th Jan 2020