

Company Name &amp; Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)

Statement As on: 31st Mar 2020

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 (%) (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	468,651	477,564	6,899	1.50%	1.12%	468,651	477,564	43,853	9.59%	7.17%	407,863	399,649	31,156	7.45%	4.87%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
3	A4 Treasury Bills	CTRB	-	-	0	0.05%	0.03%	-	-	0	0.05%	0.03%	-	-	-	0.00%	0.00%
<b>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	139,392	147,042	2,491	1.92%	1.44%	139,392	147,042	13,257	9.90%	7.41%	134,881	136,368	2,396	6.92%	4.52%
5	B3 State Government Guaranteed Loans	SGGL	188,995	198,350	3,237	1.82%	1.36%	188,995	198,350	17,221	9.57%	7.16%	178,527	181,170	9,621	7.44%	4.87%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,298	1,397	28	2.15%	1.61%	1,298	1,397	110	8.51%	6.37%	-	-	-	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%	-	-	414	4.97%	3.25%
8	C5 Housing - Securitised Assets ( Approved Investment)	HMSB	163	163	4	2.60%	1.94%	163	163	14	7.76%	5.81%	198	198	26	12.07%	7.89%
9	C6 Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	15,000	14,973	96	0.70%	0.53%	15,000	14,973	96	0.70%	0.53%	-	-	-	0.00%	0.00%
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	206,477	210,419	4,475	1.97%	1.48%	206,477	210,419	16,201	8.05%	6.02%	188,807	191,968	15,892	8.12%	5.31%
11	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	561	33.27%	16.53%
<b>D Infrastructure Investments</b>																	
12	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	3,230	2,014	52	1.78%	1.78%	3,230	2,014	90	4.07%	4.07%	279	321	69	27.18%	10.69%
	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	6,828	4,745	39	0.63%	0.63%	6,828	4,745	477	9.55%	7.55%	4,037	4,268	(198)	-11.27%	-11.27%
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	249,137	257,983	4,882	1.80%	1.35%	249,137	257,983	18,924	7.68%	5.75%	187,955	188,984	12,669	7.78%	0.00%
14	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	5,246	5,135	(7)	-0.14%	-0.14%	5,246	5,135	415	5.85%	4.37%	9,509	9,643	984	8.70%	5.69%
15	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	60	2.47%	1.61%
16	D13 Infrastructure- PSU- debentures / Bonds	IPFD	40,790	43,391	685	1.68%	1.68%	40,790	43,391	4,649	9.51%	9.08%	87,354	89,832	11,059	11.96%	10.23%
17	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILB	16,494	17,588	532	2.84%	2.12%	16,494	17,588	1,534	9.08%	6.79%	13,413	13,634	951	8.20%	5.36%
18	D32 Passively Managed Equity ETF (Non Promoter Group)	EETF	25,183	18,756	6	0.05%	0.04%	25,183	18,756	4,173	18.27%	13.67%	-	-	-	0.00%	0.00%
19	D35 Debt Capital Instruments (DCI-Basel III)	EDCI	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
20	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>																	
21	E01 PSU - Equity shares - Quoted	EAEQ	6,122	3,510	196	4.01%	4.01%	6,122	3,510	(159)	-3.82%	-3.82%	5,386	4,988	297	9.05%	6.80%
22	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	108,716	90,972	165	0.17%	0.17%	108,716	90,972	2,091	2.31%	2.01%	79,351	88,457	2,352	3.69%	2.11%
23	E05 Corporate Securities - Bonds - Taxable	EPBT	4,941	5,207	59	2.07%	1.55%	4,941	5,207	252	9.68%	7.24%	3,525	3,652	313	8.88%	5.81%
24	E09 Corporate Securities (Approved Investment ) -Debentures	ECOS	166,697	170,128	2,928	1.70%	1.27%	166,697	170,128	15,584	6.81%	6.81%	194,853	197,047	15,962	8.13%	5.32%
25	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	70,041	71,681	1,255	2.17%	1.62%	70,041	71,681	4,149	8.81%	6.60%	44,054	44,978	1,836	7.76%	5.07%
26	E17 Deposits - Deposit with scheduled banks	ECDB	2,500	2,500	11	0.16%	0.12%	2,500	2,500	35	0.66%	0.49%	4,500	4,500	70	2.33%	1.52%
27	E18 Deposits - CDs with Scheduled Banks	EDCD	14,313	14,325	354	1.44%	1.08%	14,313	14,325	878	4.75%	3.55%	-	-	1,271	6.53%	4.27%
28	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	46,354	46,354	529	1.08%	0.81%	46,354	46,354	1,867	4.27%	3.20%	22,996	23,000	1,304	2.19%	1.44%
29	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	738	0.86%	0.56%
30	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECPP	-	-	58	0.29%	0.22%	-	-	58	0.29%	0.22%	-	-	37	0.25%	0.16%
31	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
32	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%
33	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,498	2,679	53	2.13%	1.60%	2,498	2,679	227	9.09%	6.81%	2,500	2,619	256	9.17%	6.00%
34	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	281	0.72%	0.54%	-	-	849	2.04%	1.52%	16,745	16,762	2,884	7.03%	4.60%
35	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	6,999	6,940	145	2.08%	1.55%	6,999	6,940	586	8.37%	6.26%	6,999	6,838	884	6.83%	4.47%
36	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	35,725	34,911	800	2.24%	1.68%	35,725	34,911	3,287	9.11%	6.81%	36,212	35,201	3,200	8.91%	5.82%
<b>F Other than Approved Securities</b>																	
37	F06 Debentures	OLDB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
38	F10 Preference Shares	OPSH	7,328	7,383	149	2.03%	2.02%	7,328	7,383	760	8.99%	8.85%	10,825	10,847	798	8.21%	8.21%
39	F13 Term Loans (without Charge)	OTLW	-	-	7	1.75%	1.31%	-	-	91	9.05%	6.77%	1,667	1,667	226	8.81%	5.76%
40	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
41	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
42	F04 Equity Shares (PSUs & Unlisted)	OEPU	4,250	4,250	-	0.00%	0.00%	4,250	4,250	-	0.00%	0.00%	4,250	4,250	(750)	-15.19%	-9.93%
43	E25 Reclassified Approved Investments - Debt	ORAD	8,050	8,050	(3,237)	-27.28%	-27.28%	8,050	8,050	(2,351)	-17.61%	-17.61%	-	-	20	6.76%	4.42%
44	C42 Reclassified Approved Investments - Debt	IORD	7,494	6,904	147	1.96%	1.47%	7,494	6,904	593	7.91%	5.92%	-	-	(4,717)	-125.48%	-82.05%
45	C18 Reclassified Approved Investments - Debt	HORD	2,500	2,500	(2,119)	-61.36%	-61.36%	2,500	2,500	(9,280)	-124.37%	-124.37%	22,133	22,435	1,643	8.65%	0.00%
46	E22 Debt Capital Instruments (DCI-Basel-III)	ODCI	-	-	-	0.00%	0.00%	-	-	24	6.23%	4.66%	2,000	2,332	28	1.41%	0.92%
<b>TOTAL</b>			<b>1,861,410</b>	<b>1,877,814</b>	<b>25,198</b>	<b>1.34%</b>	<b>1.03%</b>	<b>1,861,410</b>	<b>1,877,814</b>	<b>140,556</b>	<b>7.84%</b>	<b>5.95%</b>	<b>1,670,820</b>	<b>1,685,607</b>	<b>114,314</b>	<b>6.81%</b>	<b>4.45%</b>

## CERTIFICATION

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: 19th May 2020