

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)  
Statement As on: 30th June 2020  
Statement of Investment and Income on Investment  
Periodicity of Submission: Quarterly

No	Category of Investment	Cat Code	For the Quarter ended June 30, 2020					For the Period ended June 30, 2020					For the Period ended June 30, 2019				
			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	517,910	566,564	13,321	2.57%	1.93%	517,910	566,564	13,321	2.57%	1.93%	461,502	493,370	12,617	2.73%	1.78%
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	9,963	-	26	0.26%	0.20%	9,963	-	26	0.26%	0.20%	-	-	-	0.00%	0.00%
<b>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	146,913	163,410	2,653	1.81%	1.35%	146,913	163,410	2,653	1.81%	1.35%	143,012	148,101	3,488	2.44%	1.59%
5	B3 State Government Guaranteed Loans	SGGL	205,532	222,977	5,912	2.88%	2.16%	205,532	222,977	5,912	2.88%	2.16%	183,224	185,736	4,562	2.49%	1.62%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,300	1,448	28	2.16%	1.62%	1,300	1,448	28	2.16%	1.62%	-	-	-	0.00%	0.00%
<b>C Housing and Loans to State Govt for housing and fire fighting equipment</b>																	
7	C5 Housing - Securitised Assets ( Approved Investment)	HMBS	161	160	5	3.04%	2.28%	161	160	5	3.04%	2.28%	193	189	5	2.66%	1.73%
8	C6 Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	14,998	15,518	260	1.73%	1.30%	14,998	15,518	260	1.73%	1.30%	-	-	-	0.00%	0.00%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	167,284	144,442	4,690	2.80%	2.10%	167,284	144,442	4,690	2.80%	2.10%	189,020	172,672	3,263	1.73%	1.12%
10	C18 Reclassified Approved Investments - Debt	HORD	2,500	2,500	-	0.00%	0.00%	2,500	2,500	-	0.00%	0.00%	19,612	4,869	(7,941)	-40.49%	-40.49%
<b>D Infrastructure Investments</b>																	
11	C20 Infrastructure - PSU - Equity shares - Quoted	ITPE	3,424	1,325	(529)	-15.45%	-11.58%	3,424	1,325	(529)	-15.45%	-11.58%	322	1,920	-	0.00%	0.00%
12	C21 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	7,699	8,553	-	0.00%	0.00%	7,699	8,553	-	0.00%	0.00%	3,923	3,327	397	10.13%	6.59%
13	C26 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	16,497	18,194	340	2.06%	1.55%	16,497	18,194	340	2.06%	1.55%	5,914	6,149	127	2.14%	1.39%
14	C27 Infrastructure- PSU- debentures / Bonds	IPTD	284,546	324,829	5,321	1.87%	1.40%	284,546	324,829	5,321	1.87%	1.40%	168,144	185,085	4,527	2.69%	1.75%
15	C28 Infrastructure- PSU - CPs	IPCP	9,972	-	57	0.57%	0.43%	9,972	-	57	0.57%	0.43%	-	-	-	0.00%	0.00%
16	C29 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	4,455	3,254	105	2.35%	1.76%	4,455	3,254	105	2.35%	1.76%	9,509	9,604	240	2.52%	1.64%
17	C33 Infrastructure- PSU- debentures / Bonds	IPFD	40,744	44,595	703	1.72%	1.72%	40,744	44,595	703	1.72%	1.72%	88,426	59,111	2,237	2.53%	2.17%
18	C41 Long Term Bank Bonds Other Investment- Infrastructure	IQLB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	7,500	7,574	153	2.03%	1.32%
19	C42 Reclassified Approved Investments - Debt	IORD	7,495	7,093	153	2.03%	1.53%	7,495	7,093	153	2.03%	1.53%	-	-	-	0.00%	0.00%
<b>E Approved Investment Subject To Exposure Norms</b>																	
20	D01 PSU - Equity shares - Quoted	EAEQ	5,149	2,474	(1,798)	-34.92%	-26.18%	5,149	2,474	(1,798)	-34.92%	-26.18%	4,128	3,574	84	2.03%	1.43%
21	D02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	99,008	99,526	(460)	-0.46%	-0.35%	99,008	99,526	(460)	-0.46%	-0.35%	78,417	94,230	606	0.77%	0.57%
22	D05 Corporate Securities - Bonds - Taxable	EPBT	25,599	46,635	363	1.42%	1.06%	25,599	46,635	363	1.42%	1.06%	2,596	2,599	79	3.05%	1.98%
23	D09 Corporate Securities (Approved Investment ) -Debentures	ECOS	131,880	120,497	3,073	2.33%	1.75%	131,880	120,497	3,073	2.33%	1.75%	191,163	171,709	3,990	2.09%	1.36%
24	D10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	70,042	74,098	1,425	2.03%	1.53%	70,042	74,098	1,425	2.03%	1.53%	44,053	45,087	1,030	2.34%	1.52%
25	D16 Deposits - Deposit with scheduled banks	ECDG	501	-	1	0.18%	0.14%	501	-	1	0.18%	0.14%	4,724	-	24	0.51%	0.33%
26	D17 Deposits - CDs with Scheduled Banks	ECDG	23,426	39,091	313	1.34%	1.00%	23,426	39,091	313	1.34%	1.00%	9,537	9,547	21	0.22%	0.15%
27	D18 Deposits - Money at call and short notice with banks /Repo	ECDM	44,782	-	263	0.59%	0.44%	44,782	-	263	0.59%	0.44%	37,088	52,560	275	0.74%	0.48%
28	D25 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,497	2,748	56	2.24%	1.68%	2,497	2,748	56	2.24%	1.68%	2,501	2,599	59	2.37%	1.54%
29	D29 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	37,317	15,131	73	0.19%	0.15%	37,317	15,131	73	0.19%	0.15%	24,359	-	202	0.83%	0.54%
30	D32 Passively Managed Equity ETF (Non Promoter Group)	EETF	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	4,911	5,842	-	0.00%	0.00%
31	D35 Debt Capital Instruments (DCI-BaseI-III)	EDCI	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	1,000	1,081	3	0.31%	0.20%
32	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	6,999	7,072	145	2.08%	1.56%	6,999	7,072	145	2.08%	1.56%	6,999	6,913	146	2.08%	1.36%
33	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	27,047	21,060	(19)	-0.07%	-0.05%	27,047	21,060	(19)	-0.07%	-0.05%	36,212	35,287	812	2.24%	1.46%
<b>F Other than Approved Securities</b>																	
34	E04 Equity Shares (PSUs & Unlisted)	OEPB	4,250	4,250	-	0.00%	0.00%	4,250	4,250	-	0.00%	0.00%	4,250	4,250	-	0.00%	0.00%
35	E10P reference Shares	OPSH	4,848	3,432	91	1.87%	1.40%	4,848	3,432	91	1.87%	1.40%	10,825	10,858	223	2.06%	2.05%
36	E14 Term Loans (without Charge)	OTLW	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	1,661	1,250	38	2.27%	1.47%
37	E19 Passively Managed Equity ETF (Non Promoter Group)	OETF	25,183	22,342	-	0.00%	0.00%	25,183	22,342	-	0.00%	0.00%	-	-	-	0.00%	0.00%
38	E22 Debt Capital Instruments (DCI-BaseI-III)	ODCI	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	866	-	24	2.82%	1.83%
39	E25 Reclassified Approved Investments - Debt	ORAD	7,965	7,821	478	6.00%	4.50%	7,965	7,821	478	6.00%	4.50%	-	-	-	0.00%	0.00%
40	E26 Reclassified Approved Investments - Equity	ORAE	10,545	5,031	(643)	-6.09%	-4.57%	10,545	5,031	(643)	-6.09%	-4.57%	-	-	-	0.00%	0.00%
<b>TOTAL</b>			<b>1,921,498</b>	<b>1,996,070</b>	<b>36,405</b>	<b>1.89%</b>	<b>1.43%</b>	<b>1,921,498</b>	<b>1,996,070</b>	<b>36,405</b>	<b>1.89%</b>	<b>1.43%</b>	<b>1,745,591</b>	<b>1,725,094</b>	<b>31,291</b>	<b>1.79%</b>	<b>1.17%</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 July 2020

**Note :**

- Category of investment (COI) shall be as per Guidelines
- Book value of investments are based on daily simple average of investments as prescribed by authority in guidance note on preparation of investment returns.
- Yield netted for tax