

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

No	Category of Investment	Cat Code	For the Quarter ended Sep 30, 2020				For the Period ended Sep 30, 2020				For the Period ended Sep 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	525,877	538,303	12,533	2.38%	1.79%	521,915	538,303	25,854	4.95%	3.71%	451,961	493,370	29,889	6.61%	4.95%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
3	A4 Treasury Bills	CTRB	4,974	-	31	0.63%	0.47%	6,330	-	57	0.91%	0.68%	-	-	-	-	-
<b>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/Special/ Non-SLR Bonds	CGSL	143,640	144,529	4,124	2.87%	2.15%	145,268	144,529	6,778	4.67%	3.50%	143,561	148,101	8,543	5.95%	4.45%
5	B3 State Government Guaranteed Loans	SGGL	238,020	256,285	5,777	2.43%	1.82%	221,865	256,285	11,689	5.27%	3.95%	185,420	185,736	11,013	5.94%	4.44%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,303	1,434	27	2.10%	1.57%	1,301	1,434	55	4.26%	3.19%	-	-	-	-	-
<b>C Housing and Loans to State Govt for housing and fire fighting equipment</b>																	
7	C5 Housing - Securitised Assets ( Approved Investment)	HMBS	158	155	5	3.02%	2.26%	159	155	10	6.06%	4.54%	188	189	8	4.44%	3.32%
8	C6 Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	14,996	15,557	265	1.77%	1.33%	14,997	15,557	525	3.50%	2.62%	-	-	-	-	-
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	138,123	136,581	2,987	2.16%	1.62%	152,624	136,581	7,677	5.03%	3.77%	189,215	172,672	7,377	3.90%	2.92%
10	C18 Reclassified Approved Investments - Debt	HORD	2,500	2,500	-	0.00%	0.00%	2,500	2,500	-	0.00%	0.00%	11,764	4,869	(7,941)	-67.50%	-67.50%
<b>D Infrastructure Investments</b>																	
11	C20 Infrastructure - PSU - Equity shares - Quoted	ITPE	1,794	2,033	-	0.00%	0.00%	2,605	2,033	(529)	-20.31%	-15.23%	1,501	1,920	38	2.52%	2.52%
12	C21 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	9,665	7,187	49	0.50%	0.38%	8,687	7,187	49	0.56%	0.42%	4,146	3,327	438	10.57%	8.15%
13	C26 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	16,509	18,031	348	2.11%	1.58%	16,503	18,031	688	4.17%	3.13%	5,917	6,149	258	4.36%	3.27%
14	C27 Infrastructure- PSU- debentures / Bonds	IPTD	328,024	368,276	6,455	1.97%	1.48%	306,404	368,276	11,776	3.84%	2.88%	220,794	185,085	9,868	4.47%	3.34%
15	C28 Infrastructure - PSU - CPs	IPCP	9,608	9,625	18	0.19%	0.14%	9,880	9,625	75	0.76%	0.57%	-	-	-	0.00%	0.00%
16	C29 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	3,245	3,036	80	2.46%	1.84%	3,847	3,036	184	4.79%	3.59%	19,666	9,604	674	3.43%	2.56%
17	C33 Infrastructure- PSU- debentures / Bonds	IPFD	40,682	44,615	757	1.86%	1.86%	40,713	44,615	1,460	3.58%	3.58%	65,659	59,111	3,810	5.80%	5.36%
18	C41 Long Term Bank Bonds Other Investment- Infrastructure	IOLB	-	-	-	-	-	-	-	-	-	-	7,501	7,574	305	4.07%	3.05%
19	C42 Reclassified Approved Investments - Debt	IORD	7,500	7,097	157	2.09%	1.57%	7,498	7,097	309	4.12%	3.09%	-	-	-	-	-
<b>E Approved Investment Subject To Exposure Norms</b>																	
20	D01 PSU - Equity shares - Quoted	EAEQ	3,133	2,335	-	0.00%	0.00%	4,135	2,335	(1,798)	-43.48%	-32.59%	4,100	3,574	97	2.35%	1.92%
21	D02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	95,525	110,329	2,993	3.13%	2.35%	97,257	110,329	2,534	2.61%	1.95%	83,774	94,230	134	0.16%	0.16%
22	D05 Corporate Securities - Bonds - Taxable	EPBT	48,601	51,618	820	1.69%	1.26%	37,163	51,618	1,183	3.18%	2.39%	2,544	2,599	135	5.32%	3.98%
23	D07 Corporate Securities - Preference Shares	EPNQ	3,298	3,461	22	0.67%	0.50%	3,298	3,461	22	0.67%	0.50%	-	-	-	-	-
24	D09 Corporate Securities (Approved Investment )-Debentures	ECOS	147,572	197,494	2,432	1.65%	1.24%	139,769	197,494	5,505	3.94%	2.95%	163,242	171,709	8,229	5.04%	3.77%
25	D10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	70,009	74,048	1,443	2.06%	1.55%	70,025	74,048	2,868	4.10%	3.07%	43,553	45,087	1,992	4.57%	3.42%
26	D16 Deposits - Deposit with scheduled banks	ECDB	-	-	-	-	-	501	-	1	0.18%	0.14%	4,724	-	24	0.51%	0.38%
27	D17 Deposits - CDs with Scheduled Banks	EDCD	34,695	14,833	531	1.53%	1.15%	29,118	14,833	844	2.90%	2.17%	9,620	9,547	185	1.93%	1.44%
28	D18 Deposits - Money at call and short notice with banks /Repo	ECMR	33,227	17,950	261	0.79%	0.59%	38,492	17,950	524	1.36%	1.02%	38,453	52,560	797	2.07%	1.55%
29	D25 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPDP	2,497	2,725	58	2.34%	1.75%	2,497	2,725	114	4.58%	3.43%	2,499	2,599	115	4.62%	3.45%
30	D29 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	1	0.00%	0.00%	37,317	-	73	0.20%	0.15%	43,646	-	571	1.31%	0.98%
31	D32 Passively Managed Equity ETF (Non Promoter Group)	EETF	-	-	-	-	-	-	-	-	-	19,036	5,842	-	0.00%	0.00%	
32	D35 Debt Capital Instruments (DCI-Basel III)	EDCI	-	-	-	-	-	-	-	-	-	1,000	1,081	27	2.71%	2.03%	
33	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	6,999	7,148	147	2.10%	1.58%	6,999	7,148	293	4.18%	3.13%	6,999	6,913	293	4.19%	3.13%
34	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	12,873	9,789	(1,408)	-10.94%	-8.20%	19,921	9,789	(1,427)	-7.16%	-5.37%	36,212	35,287	1,632	4.51%	3.37%
<b>F Other than Approved Securities</b>																	
35	E04 Equity Shares (PSUs & Unlisted)	OPEU	4,465	6,395	(13)	-0.30%	-0.23%	4,358	6,395	(13)	-0.31%	-0.23%	4,250	4,250	-	0.00%	0.00%
36	E10P reference Shares	OPSH	3,298	-	45	1.35%	1.01%	4,220	-	135	3.21%	2.40%	9,738	10,858	408	4.19%	4.19%
37	E14 Term Loans (without Charge)	OTLW	-	-	-	-	-	-	-	-	-	1,437	1,250	63	4.35%	3.26%	
38	E19 Passively Managed Equity ETF (Non Promoter Group)	OETF	22,937	17,030	(138)	-0.60%	-0.45%	24,054	17,030	(138)	-0.57%	-0.43%	-	-	-	-	-
39	E22 Debt Capital Instruments (DCI-Basel-III)	ODCI	-	-	-	-	-	-	-	-	-	873	-	24	2.78%	2.08%	
40	E25 Reclassified Approved Investments - Debt	ORAD	7,161	-	2,148	29.99%	22.48%	7,691	-	2,626	34.14%	25.59%	-	-	-	-	-
41	E26 Reclassified Approved Investments - Equity	ORAE	9,125	6,624	(840)	-9.20%	-6.90%	9,831	6,624	(1,482)	-15.08%	-11.30%	-	-	-	-	-
	<b>TOTAL</b>		<b>1,976,376</b>	<b>2,077,024</b>	<b>42,116</b>	<b>2.13%</b>	<b>1.60%</b>	<b>1,949,087</b>	<b>2,077,024</b>	<b>78,521</b>	<b>4.03%</b>	<b>3.04%</b>	<b>1,782,994</b>	<b>1,725,094</b>	<b>79,008</b>	<b>4.43%</b>	<b>3.00%</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: 27 Oct 2020

**Note :**

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