

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)  
Statement As on: 31 Dec 2020  
Statement of Investment and Income on Investment  
Periodicity of Submission: Quarterly

| No   | Category of Investment  | Cat Code | For the Quarter ended Dec 31, 2020 |                  |                            |                 | For the Period ended Dec 31, 2020 |                  |                  |                            | For the Period ended Dec 31, 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 (%) | 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     | 569,812                            | 625,061          | 12,775                     | 2.24%           | 1.68%                             | 537,939          | 625,061          | 38,630                     | 7.18%                             | 5.38%         | 456,028          | 502,773          | 36,954                     | 8.10%           | 6.06%         |
| 2  | A3 Deposit under Sec 7 of Insurance Act, 1938                                   | CDSS     | -                                  | -                | -                          | -               | -                                 | -                | -                | -                          | -                                 | -             | -                | -                | -                          | -               |               |
| 3  | A4 Treasury Bills   | CTRB     | -                                  | -                | -                          | 0.00%           | 0.00%                             | 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     | 132,797                            | 145,753          | 2,692                      | 2.03%           | 1.52%                             | 141,096          | 145,753          | 9,470                      | 6.71%                             | 5.03%         | 135,562          | 127,994          | 10,798                     | 7.97%           | 5.96%         |
| 5  | B3 State Government Guaranteed Loans  | SGGL     | 236,483                            | 250,092          | 5,356                      | 2.26%           | 1.70%                             | 226,755          | 250,092          | 17,045                     | 7.52%                             | 5.63%         | 180,671          | 184,688          | 13,984                     | 7.74%           | 5.79%         |
| 6  | B4 Other Approved Securities (excluding Infrastructure Investments)             | SGOA     | 1,305                              | 1,454            | 27                         | 2.04%           | 1.53%                             | 1,303            | 1,454            | 82                         | 6.30%                             | 4.73%         | 1,291            | 1,372            | 51                         | 3.92%           | 2.93%         |
| <b>C Housing and Loans to State Govt for housing and fire fighting equipment</b> |   |          |                                    |                  |                            |                 |                                   |                  |                  |                            |                                   |               |                  |                  |                            |                 |               |
| 7  | C5 Housing - Securitised Assets ( Approved Investment)                          | HMBS     | 148                                | 142              | 4                          | 2.95%           | 2.21%                             | 155              | 142              | 14                         | 9.01%                             | 6.76%         | 184              | 171              | 10                         | 5.21%           | 3.90%         |
| 8  | C6 Debentures/Bonds/CPs/Loans - Promoter Group                                  | HDPG     | 14,996                             | 15,661           | 267                        | 1.78%           | 1.33%                             | 14,996           | 15,661           | 792                        | 5.28%                             | 3.96%         | -                | -                | -                          | -               | -             |
| 9  | C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB               | HTDN     | 133,563                            | 152,808          | 2,334                      | 1.75%           | 1.31%                             | 146,247          | 152,808          | 10,011                     | 6.85%                             | 5.13%         | 192,005          | 192,960          | 11,433                     | 5.95%           | 4.46%         |
| 10   | C18 Reclassified Approved Investments - Debt                                    | HORD     | 2,500                              | 2,500            | -                          | 0.00%           | 0.00%                             | 2,500            | 2,500            | -                          | 0.00%                             | 0.00%         | 8,932            | 3,962            | (6,867)                    | -76.88%         | -76.88%       |
| <b>D Infrastructure Investments</b>  |   |          |                                    |                  |                            |                 |                                   |                  |                  |                            |                                   |               |                  |                  |                            |                 |               |
| 11   | C20 Infrastructure - PSU - Equity shares - Quoted                               | ITPE     | 2,273                              | 2,026            | 12                         | 0.52%           | 0.39%                             | 2,621            | 2,026            | (517)                      | -19.74%                           | -14.79%       | 1,938            | 2,342            | 38                         | 1.95%           | 1.95%         |
| 12   | C21 Infrastructure - Corporate Securities - Equity shares-Quoted                | ITCE     | 10,819                             | 12,461           | 52                         | 0.48%           | 0.36%                             | 9,400            | 12,461           | 100                        | 1.07%                             | 0.80%         | 4,545            | 5,442            | 438                        | 9.64%           | 7.44%         |
| 13   | C26 Long Term Bank Bonds Approved Investment Infrastructure                     | ILBI     | 20,040                             | 23,964           | 390                        | 1.94%           | 1.46%                             | 17,687           | 23,964           | 1,078                      | 6.10%                             | 4.57%         | 16,232           | 22,494           | 1,002                      | 6.18%           | 4.62%         |
| 14   | C27 Infrastructure- PSU- debentures / Bonds                                     | IPTD     | 351,966                            | 372,870          | 6,387                      | 1.81%           | 1.36%                             | 321,646          | 372,870          | 18,163                     | 5.65%                             | 4.23%         | 256,668          | 311,939          | 15,121                     | 5.89%           | 4.41%         |
| 15   | C28 Infrastructure- PSU - CPs   | IPCP     | 9,653                              | 9,757            | 99                         | 1.02%           | 0.77%                             | 9,745            | 9,757            | 174                        | 1.79%                             | 1.34%         | -                | -                | -                          | 0.00%           | 0.00%         |
| 16   | C29 Infrastructure - Other Corporate Securities - Debentures/Bonds              | ICTD     | 3,131                              | 3,113            | 78                         | 2.49%           | 1.87%                             | 3,607            | 3,113            | 262                        | 7.27%                             | 5.45%         | 5,542            | 5,316            | 285                        | 5.15%           | 3.85%         |
| 17   | C33 Infrastructure- PSU- debentures / Bonds                                     | IPFD     | 40,651                             | 44,564           | 752                        | 1.85%           | 1.85%                             | 40,692           | 44,564           | 2,211                      | 5.43%                             | 5.43%         | 51,837           | 43,117           | 3,964                      | 7.65%           | 7.20%         |
| 18   | C41 Long Term Bank Bonds Other Investment- Infrastructure                       | IOLB     | -                                  | -                | -                          | -               | -                                 | -                | -                | -                          | -                                 | -             | -                | -                | -                          | 0.00%           | 0.00%         |
| 19   | C42 Reclassified Approved Investments - Debt                                    | IORD     | 7,502                              | 7,224            | 147                        | 1.96%           | 1.47%                             | 7,499            | 7,224            | 456                        | 6.08%                             | 4.56%         | 7,501            | 7,827            | 446                        | 5.95%           | 4.45%         |
| <b>E Approved Investment Subject To Exposure Norms</b>                           |   |          |                                    |                  |                            |                 |                                   |                  |                  |                            |                                   |               |                  |                  |                            |                 |               |
| 20   | D01 PSU - Equity shares - Quoted  | EAEQ     | 2,630                              | 1,906            | (27)                       | -1.04%          | -0.78%                            | 3,505            | 1,906            | (1,825)                    | -52.08%                           | -39.03%       | 3,639            | 2,763            | (356)                      | -9.77%          | -9.77%        |
| 21   | D02 Corporate Securities - Equity shares (Ordinary)- Quoted                     | EACE     | 99,118                             | 139,439          | 3,525                      | 3.56%           | 2.67%                             | 97,880           | 139,439          | 6,059                      | 6.19%                             | 4.64%         | 87,237           | 104,580          | 1,926                      | 2.21%           | 1.90%         |
| 22   | D05 Corporate Securities - Bonds - Taxable                                      | EPBT     | 50,681                             | 53,163           | 825                        | 1.63%           | 1.22%                             | 41,685           | 53,163           | 2,008                      | 4.82%                             | 3.61%         | 2,528            | 2,662            | 194                        | 7.66%           | 5.74%         |
| 23   | D07 Corporate Securities - Preference Shares                                    | EPNQ     | 3,298                              | 3,528            | 68                         | 2.06%           | 1.55%                             | 3,298            | 3,528            | 90                         | 2.73%                             | 2.05%         | -                | -                | -                          | 0.00%           | 0.00%         |
| 24   | D09 Corporate Securities (Approved Investment) - Debentures                     | ECOS     | 189,934                            | 199,409          | 3,068                      | 1.62%           | 1.21%                             | 156,551          | 199,409          | 8,573                      | 5.48%                             | 4.10%         | 153,628          | 152,714          | 11,687                     | 7.61%           | 5.69%         |
| 25   | D10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group       | EDPG     | 70,004                             | 74,299           | 1,467                      | 2.10%           | 1.57%                             | 70,018           | 74,299           | 4,335                      | 6.19%                             | 4.64%         | 43,079           | 52,253           | 2,894                      | 6.72%           | 5.03%         |
| 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     | 16,442                             | 14,541           | 209                        | 1.27%           | 0.95%                             | 24,860           | 14,541           | 1,053                      | 4.24%                             | 3.18%         | 15,627           | 14,862           | 524                        | 3.36%           | 2.51%         |
| 28   | D18 Deposits - Money at call and short notice with banks /Repo                  | ECMR     | 53,846                             | 33,937           | 392                        | 0.73%           | 0.55%                             | 43,904           | 33,937           | 917                        | 2.09%                             | 1.57%         | 41,289           | 20,177           | 1,348                      | 3.27%           | 2.44%         |
| 29   | D25 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks | EPPD     | 2,499                              | 2,734            | 59                         | 2.38%           | 1.78%                             | 2,498            | 2,734            | 174                        | 6.96%                             | 5.21%         | 2,499            | 2,662            | 174                        | 6.96%           | 5.21%         |
| 30   | D29 Mutual Funds - Gilt/ G Sec/ Liquid Schemes                                  | EGMF     | -                                  | -                | -                          | 0.00%           | 0.00%                             | 37,317           | -                | 74                         | 0.20%                             | 0.15%         | 43,646           | -                | 571                        | 1.31%           | 0.98%         |
| 31   | D32 Passively Managed Equity ETF (Non Promoter Group)                           | EETF     | -                                  | -                | -                          | -               | -                                 | -                | -                | -                          | -                                 | 28,154        | 64               | 4,167            | 14.80%                     | 11.07%          |               |
| 32   | D35 Debt Capital Instruments (DCI-BaseI III)                                    | EDCI     | -                                  | -                | -                          | -               | -                                 | -                | -                | -                          | -                                 | 774           | -                | 27               | 3.50%                      | 2.62%           |               |
| 33   | D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]       | EAPS     | 6,999                              | 7,220            | 147                        | 2.11%           | 1.58%                             | 6,999            | 7,220            | 440                        | 6.29%                             | 4.71%         | 6,999            | 7,003            | 440                        | 6.29%           | 4.71%         |
| 34   | D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]   | EAPB     | 9,483                              | 9,924            | 212                        | 2.23%           | 1.67%                             | 16,429           | 9,924            | (1,215)                    | -7.40%                            | -5.54%        | 36,237           | 35,430           | 2,487                      | 6.86%           | 5.14%         |
| <b>F Other than Approved Securities</b>  |   |          |                                    |                  |                            |                 |                                   |                  |                  |                            |                                   |               |                  |                  |                            |                 |               |
| 35   | E03 Equity Shares (incl Co-op Societies)  | OESH     | 1,224                              | 898              | (62)                       | -5.08%          | -3.81%                            | 1,224            | 898              | (62)                       | -5.08%                            | -3.81%        | -                | -                | -                          | 0.00%           | 0.00%         |
| 36   | E04 Equity Shares (PSUs & Unlisted)   | OEPD     | 4,646                              | 4,250            | (195)                      | -4.20%          | -3.15%                            | 4,454            | 4,250            | (209)                      | -4.69%                            | -3.51%        | 4,250            | 4,250            | -                          | 0.00%           | 0.00%         |
| 37   | E10P reference Shares   | OPSH     | -                                  | -                | -                          | 0.00%           | 0.00%                             | 3,811            | -                | 135                        | 3.55%                             | 2.66%         | 8,863            | 7,368            | 611                        | 6.90%           | 6.77%         |
| 38   | E14 Term Loans (without Charge)   | OTLW     | -                                  | -                | -                          | -               | -                                 | -                | -                | -                          | -                                 | 1,215         | 417              | 84               | 6.88%                      | 5.15%           |               |
| 39   | E19 Passively Managed Equity ETF (Non Promoter Group)                           | OETF     | 14,902                             | -                | 136                        | 0.92%           | 0.69%                             | 23,717           | -                | (1)                        | -0.01%                            | 0.00%         | -                | -                | -                          | 0.00%           | 0.00%         |
| 40   | E22 Debt Capital Instruments (DCI-BaseI-III)                                    | ODCI     | -                                  | -                | -                          | -               | -                                 | -                | -                | -                          | -                                 | 390           | -                | 24               | 6.23%                      | 4.66%           |               |
| 41   | E25 Reclassified Approved Investments - Debt                                    | ORAD     | -                                  | -                | -                          | 0.00%           | 0.00%                             | 7,691            | -                | 2,626                      | 34.14%                            | 25.59%        | 13,893           | 13,201           | 886                        | 6.38%           | 4.77%         |
| 42   | E26 Reclassified Approved Investments - Equity                                  | ORAE     | 10,722                             | 12,791           | 90                         | 0.84%           | 0.63%                             | 10,129           | 12,791           | (1,393)                    | -13.75%                           | -10.30%       | -                | -                | -                          | 0.00%           | 0.00%         |
| <b>TOTAL</b>   |   |          | <b>2,059,260</b>                   | <b>2,227,488</b> | <b>41,285</b>              | <b>2.00%</b>    | <b>1.51%</b>                      | <b>1,985,945</b> | <b>2,227,488</b> | <b>119,808</b>             | <b>6.03%</b>                      | <b>4.55%</b>  | <b>1,817,605</b> | <b>1,832,801</b> | <b>115,371</b>             | <b>6.35%</b>    | <b>4.81%</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 Jan 2021

**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