

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)
Statement As on: 31 Mar 2021
Statement of Investment and Income on Investment
Periodicity of Submission: Quarterly

Rs. Lakhs

No	Category of Investment	Cat Code	For the Quarter ended Mar 31, 2021					For the Period ended Mar 31, 2021					For the Period ended Mar 31, 2020				
			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			
A Central Government Securities																	
1	A1 Central Government Bonds	CGSB	6,67,863	6,82,904	7,766	1.16%	0.87%	5,69,975	6,82,904	46,392	8.14%	6.09%	4,57,444	4,77,564	43,853	9.59%	7.17%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDS5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
3	A4 Treasury Bills	CTRB	-	-	-	-	-	6,330	-	57	0.91%	0.68%	496	-	0	0.05%	0.03%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bond:	CGSL	1,34,934	1,44,392	2,617	1.94%	1.45%	1,39,576	1,44,392	12,087	8.66%	6.48%	1,33,931	1,47,042	13,257	9.90%	7.41%
5	B3 State Government Guaranteed Loans	SGGL	2,35,907	2,44,263	4,151	1.76%	1.32%	2,29,012	2,44,263	21,196	9.26%	6.93%	1,79,988	1,98,350	17,221	9.57%	7.16%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,307	1,415	26	1.99%	1.49%	1,304	1,415	108	8.29%	6.20%	1,292	1,397	110	8.51%	6.37%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
7	C5 Housing - Securitised Assets / Approved Investment	HMBS	138	-	4	3.00%	2.25%	151	-	18	12.01%	8.99%	179	163	14	7.76%	5.81%
8	C6 Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	14,998	15,517	263	1.75%	1.31%	14,997	15,517	1,055	7.03%	5.26%	13,637	14,973	96	0.70%	0.53%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NH	HTDN	1,50,712	1,50,177	2,200	1.46%	1.09%	1,47,348	1,50,177	12,211	8.29%	6.20%	2,01,353	2,10,419	16,201	8.05%	6.02%
10	C18 Reclassified Approved Investments - Deb	HORD	2,278	1,875	-	-	-	2,445	1,875	-	-	-	7,462	2,500	(9,280)	-124.37%	-93.07%
D Infrastructure Investments																	
11	C20 Infrastructure - PSU - Equity shares - Quotec	ITPE	2,142	2,173	61	2.86%	2.14%	2,502	2,173	(456)	-18.22%	-13.64%	2,199	2,014	90	4.07%	4.07%
12	C21 Infrastructure - Corporate Securities - Equity shares-Quotec	ITCE	11,859	12,481	40	0.34%	0.25%	10,007	12,481	140	1.40%	1.05%	4,996	4,745	477	9.55%	7.55%
13	C26 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	22,091	23,387	413	1.87%	1.40%	18,773	23,387	1,491	7.94%	5.94%	16,905	17,588	1,534	9.08%	6.79%
14	C27 Infrastructure- PSU- debentures / Bond:	IPTD	3,55,760	3,68,439	6,001	1.69%	1.26%	3,30,058	3,68,439	24,164	7.32%	5.48%	2,46,438	2,57,983	18,924	7.68%	5.75%
15	C28 Infrastructure - PSU - CPs	IPCP	9,763	9,846	97	0.99%	0.74%	9,752	9,846	271	2.77%	2.08%	-	-	-	-	-
16	C29 Infrastructure - Other Corporate Securities - Debentures/Bond	ICTD	2,961	2,294	84	2.83%	2.12%	3,448	2,294	346	10.04%	7.51%	7,099	5,135	415	5.85%	4.37%
17	C33 Infrastructure- PSU - debentures / Bond:	IPFD	40,597	43,987	732	1.80%	1.80%	40,669	43,987	2,943	7.24%	7.24%	48,885	43,391	4,649	9.51%	9.08%
18	C41 Long Term Bank Bonds Other Investment- Infrastructure	ICLB	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
19	C42 Reclassified Approved Investments - Deb	IORD	7,498	7,026	146	1.95%	1.46%	7,499	7,026	602	8.03%	6.01%	7,499	6,904	593	7.91%	5.92%
E Approved Investment Subject To Exposure Norms																	
20	D01 PSU - Equity shares - Quotec	EAQF	1,536	1,284	5	0.32%	0.24%	3,020	1,284	(1,820)	-60.29%	-45.11%	4,168	3,510	(159)	-3.82%	-3.82%
21	D02 Corporate Securities - Equity shares (Ordinary)- Quotec	EACE	1,00,699	1,36,184	4,681	4.65%	3.48%	98,575	1,36,184	10,740	10.90%	8.15%	90,622	90,972	2,091	2.31%	2.01%
22	D05 Corporate Securities - Bonds - Taxable	EPBT	64,828	86,065	961	1.48%	1.11%	47,392	86,065	2,969	6.26%	4.69%	2,607	5,207	252	9.68%	7.24%
23	D07 Corporate Securities - Preference Shares	EPNQ	3,299	3,483	68	2.06%	1.54%	3,299	3,483	158	4.79%	3.58%	-	-	-	-	-
24	D09 Corporate Securities (Approved Investment) - Debenture:	ECOS	1,89,081	1,72,893	2,527	1.34%	1.00%	1,64,572	1,72,893	11,100	6.74%	5.05%	1,71,124	1,70,128	15,584	9.11%	6.81%
25	D10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	71,125	83,546	1,458	2.05%	1.53%	70,291	83,546	5,793	8.24%	6.17%	47,067	71,681	4,149	8.81%	6.60%
26	D16 Deposits - Deposit with scheduled bank:	ECDB	11,706	4,900	4	0.03%	0.03%	7,141	4,900	5	0.07%	0.05%	5,354	2,500	35	0.66%	0.49%
27	D17 Deposits - CDs with Scheduled Bank:	EDCD	14,293	9,638	90	0.63%	0.47%	22,254	9,638	1,143	5.13%	3.84%	18,504	14,325	878	4.75%	3.55%
28	D18 Deposits - Money at call and short notice with banks /Rep:	ECMR	46,118	50,846	357	0.77%	0.58%	44,472	50,846	1,277	2.87%	2.15%	43,710	46,354	1,867	4.27%	3.20%
29	D22 Commercial Papers	ECCP	-	-	-	-	-	-	-	-	-	-	19,974	-	58	0.29%	0.22%
30	D25 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Bank	EPPD	2,499	2,692	54	2.18%	1.63%	2,498	2,692	228	9.14%	6.84%	2,499	2,679	227	9.09%	6.81%
31	D29 Mutual Funds - Gilt/ G Sec/ Liquid Scheme	EGMF	9,900	9,958	-	-	-	17,319	9,958	73	0.42%	0.32%	41,679	-	849	2.04%	1.52%
32	D32 Passively Managed Equity ETF (Non Promoter Group)	ETEF	-	-	-	-	-	-	-	-	-	22,840	18,756	4,173	18.27%	13.67%	
33	D35 Debt Capital Instruments (DCI-Basel III)	EDCI	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
34	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks	EAPS	6,999	7,079	144	2.06%	1.54%	6,999	7,079	584	8.35%	6.25%	6,999	6,940	586	8.37%	6.26%
35	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks	EAPB	9,483	9,709	207	2.19%	1.64%	14,716	9,709	(2,008)	-6.85%	-5.13%	36,100	34,911	3,287	9.11%	6.81%
F Other than Approved Securities																	
36	E03 Equity Shares (incl Co-op Societies)	OESH	1,024	122	143	13.95%	10.44%	1,054	122	81	7.66%	5.73%	-	-	-	-	-
37	E04 Equity Shares (PSUs & Unlisted)	OEPU	4,250	4,250	-	-	-	4,404	4,250	(209)	-4.74%	-3.55%	4,250	4,250	-	-	-
38	E10P reference Shares	OPSH	-	-	-	-	-	4,220	-	135	3.21%	2.40%	8,451	7,383	760	8.99%	8.85%
39	E14 Term Loans (without Charge)	OTLW	-	-	-	-	-	-	-	-	-	1,004	-	91	9.05%	6.77%	
40	E19 Passively Managed Equity ETF (Non Promoter Group)	OETF	-	-	-	-	-	23,717	-	(1)	-0.01%	0.00%	-	-	-	-	
41	E22 Debt Capital Instruments (DCI-Basel-III)	ODCI	-	-	-	-	-	-	-	-	-	390	-	24	6.23%	4.66%	
42	E25 Reclassified Approved Investments - Deb:	ORAD	-	-	-	-	-	7,691	-	2,626	34.14%	25.55%	13,349	8,050	(2,351)	-17.61%	-13.18%
42	E26 Reclassified Approved Investments - Equit:	ORAE	8,316	8,778	255	3.07%	2.30%	9,682	8,778	(1,137)	-11.75%	-8.79%	-	-	-	-	-
TOTAL			21,93,142	23,01,604	35,556	1.62%	1.22%	20,37,034	23,01,604	1,55,362	7.63%	5.75%	17,93,951	18,77,814	1,40,556	7.84%	5.95%

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: 29 Apr 2021

Note:

Category of Investment (COI) shall be as per Guidelines, as amended from time to time

- 1 Based on daily simple Average of investment
- 2 Yield netted of Tax (using prescribed tax rates)
- 3 In the previous year column, the figures of the corresponding Year to date of the previous financial year shall be show.
- 4 FORM-1 shall be prepared in respect of each fund. In case of ULP FORM 1 shall be prepared at Segregated Fund (SFIN) level and also at consolidated level
- 5 YTD Income on investment shall be reconciled with figures in P&L and Revenue account