

PERIODIC DISCLOSURES
FORM NL-36-YIELD ON INVESTMENTS 1

Company Name : Bajaj Allianz General Insurance Company Limited
Registration No. 113
Statement As on: 30 June 2021
Periodicity of Submission: Quarterly

No	Category of Investment	Cat Code	Rs. Lakhs														
			For the Quarter ended June 30, 2021					For the Period ended June 30, 2021					For the Period ended June 30, 2020				
			Investment		Income on Investment	Gross Yield (%)	Net Yield (%)	Investment		Income on Investment	Gross Yield (%)	Net Yield (%)	Investment		Income on Investment	Gross Yield (%)	Net Yield (%)
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
	A Central Government Securities																
1	A1 Central Government Bonds	CGSB	770,332	888,100	12,493	1.62%	1.21%	770,332	888,100	12,493	1.62%	1.21%	517,910	566,564	13,321	2.57%	1.93%
2	A4 Treasury Bills	CTRB	-	-	-	-	-	-	-	-	-	-	9,963	-	26	0.26%	0.20%
	B Government Securities / Other Approved Securities																
3	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	127,235	105,529	3,531	2.78%	2.08%	127,235	105,529	3,531	2.78%	2.08%	146,913	163,410	2,653	1.81%	1.35%
4	B3 State Government Guaranteed Loans	SGGL	242,495	258,287	4,423	1.82%	1.36%	242,495	258,287	4,423	1.82%	1.36%	205,532	222,977	5,912	2.88%	2.16%
5	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,308	1,420	26	2.02%	1.51%	1,308	1,420	26	2.02%	1.51%	1,300	1,448	28	2.16%	1.62%
	C Housing and Loans to State Govt for housing and fire fighting equipment																
6	C5 Housing - Securitised Assets (Approved Investment)	HMBS	-	-	-	-	-	-	-	-	-	-	161	160	5	3.04%	2.28%
7	C6 Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	14,997	15,432	262	1.75%	1.31%	14,997	15,432	262	1.75%	1.31%	14,998	15,518	260	1.73%	1.30%
8	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTON	142,201	136,390	2,751	1.93%	1.45%	142,201	136,390	2,751	1.93%	1.45%	167,284	144,442	4,690	2.80%	2.10%
9	C18 Reclassified Approved Investments - Debt	HORD	1,875	-	-	-	-	1,875	-	-	-	-	2,500	2,500	-	0.00%	0.00%
	D Infrastructure Investments																
10	C20 Infrastructure - PSU - Equity shares - Quoted	ITPE	2,142	2,374	-	0.00%	0.00%	2,142	2,374	-	0.00%	0.00%	3,424	1,325	(529)	-15.45%	-11.58%
11	C21 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	11,781	12,903	-	0.00%	0.00%	11,781	12,903	-	0.00%	0.00%	7,699	8,553	-	0.00%	0.00%
12	C26 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	22,078	23,351	426	1.93%	1.44%	22,078	23,351	426	1.93%	1.44%	16,497	18,194	340	2.06%	1.55%
13	C27 Infrastructure- PSU- debentures / Bonds	IPDT	324,960	294,626	6,791	2.09%	1.56%	324,960	294,626	6,791	2.09%	1.56%	284,546	324,829	5,321	1.87%	1.40%
14	C28 Infrastructure - PSU - CPs	IPCP	9,813	-	66	0.68%	0.51%	9,813	-	66	0.68%	0.51%	9,972	-	57	0.57%	0.43%
15	C29 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	2,309	2,132	70	3.01%	2.26%	2,309	2,132	70	3.01%	2.26%	4,455	3,254	105	2.35%	1.76%
16	C33 Infrastructure- PSU- debentures / Bonds	IPFD	34,975	29,861	1,007	2.88%	2.65%	34,975	29,861	1,007	2.88%	2.65%	40,744	44,595	703	1.72%	1.72%
17	C41 Long Term Bank Bonds Other Investment- Infrastructure	IOLB	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00%	0.00%
18	C42 Reclassified Approved Investments - Debt	IORD	7,498	7,079	151	2.01%	1.50%	7,498	7,079	151	2.01%	1.50%	7,495	7,093	153	2.03%	1.53%
	E Approved Investment Subject To Exposure Norms																
19	D01 PSU - Equity shares - Quoted	EAEQ	1,249	1,404	-	0.00%	0.00%	1,249	1,404	-	0.00%	0.00%	5,149	2,474	(1,798)	-34.92%	-26.18%
20	D02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	99,849	145,407	7,855	7.87%	5.89%	99,849	145,407	7,855	7.87%	5.89%	99,008	99,526	(460)	-0.46%	-0.35%
21	D05 Corporate Securities - Bonds - Taxable	EPBT	71,671	68,039	1,222	1.70%	1.28%	71,671	68,039	1,222	1.70%	1.28%	25,599	46,635	363	1.42%	1.06%
22	D07 Corporate Securities - Preference Shares	EPNQ	3,299	3,502	65	1.96%	1.47%	3,299	3,502	65	1.96%	1.47%	-	-	-	-	-
23	D09 Corporate Securities (Approved Investment) - Debentures	ECOS	186,145	181,053	3,368	1.81%	1.35%	186,145	181,053	3,368	1.81%	1.35%	131,880	120,497	3,073	2.33%	1.75%
24	D10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	80,016	82,956	1,578	1.97%	1.48%	80,016	82,956	1,578	1.97%	1.48%	70,042	74,098	1,425	2.03%	1.53%
25	D16 Deposits - Deposit with scheduled banks	ECDB	4,500	-	2	0.05%	0.04%	4,500	-	2	0.05%	0.04%	501	-	1	0.18%	0.14%
26	D17 Deposits - CDs with Scheduled Banks	EDCD	9,663	9,740	100	1.04%	0.78%	9,663	9,740	100	1.04%	0.78%	23,426	39,091	313	1.34%	1.00%
27	D18 Deposits - Money at call and short notice with banks /Repo	ECMR	38,129	8,199	311	0.82%	0.61%	38,129	8,199	311	0.82%	0.61%	44,782	-	263	0.59%	0.44%
28	D22 Commercial Papers	ECCP	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00%	0.00%
29	D25 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,498	2,667	56	2.25%	1.69%	2,498	2,667	56	2.25%	1.69%	2,497	2,748	56	2.24%	1.68%
30	D29 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	57,007	49,645	367	0.64%	0.48%	57,007	49,645	367	0.64%	0.48%	37,317	15,131	73	0.19%	0.15%
31	D32 Passively Managed Equity ETF (Non Promoter Group)	EETF	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
32	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	5,028	2,551	146	2.90%	2.17%	5,028	2,551	146	2.90%	2.17%	6,999	7,072	145	2.08%	1.56%
33	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	6,021	5,124	237	3.94%	2.95%	6,021	5,124	237	3.94%	2.95%	27,047	21,060	(19)	-0.07%	-0.05%
	F Other than Approved Securities																
34	E03 Equity Shares (incl Co-op Societies)	OESH	91	-	45	49.37%	36.95%	91	-	45	49.37%	36.95%	-	-	-	-	-
35	E04 Equity Shares (PSUs & Unlisted)	OEPH	4,341	4,250	58	1.34%	1.00%	4,341	4,250	58	1.34%	1.00%	4,250	4,250	-	0.00%	0.00%
37	E10P reference Shares	OPSH	-	-	-	-	-	-	-	-	-	-	4,848	3,432	91	1.87%	1.40%
38	E19 Passively Managed Equity ETF (Non Promoter Group)	OETF	4,992	-	373	7.48%	5.60%	4,992	-	373	7.48%	5.60%	25,183	22,342	-	0.00%	0.00%
39	E25 Reclassified Approved Investments - Debt	ORAD	-	-	-	-	-	-	-	-	-	-	7,965	7,821	478	6.00%	4.50%
40	E26 Reclassified Approved Investments - Equity	ORAE	7,289	8,063	296	4.05%	3.03%	7,289	8,063	296	4.05%	3.03%	10,545	5,031	(643)	-6.09%	-4.57%
	TOTAL		2,284,382	2,350,083	48,077	2.10%	1.58%	2,284,382	2,350,083	48,077	2.10%	1.58%	1,921,498	1,996,070	36,405	1.89%	1.43%

Note :

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

1 Based on daily simple Average of Investments

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 shown

4 FORM-1 shall be prepared in respect of each fund. In case of ULIP 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.