

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)

Statement As on: 30th June 2017

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

Rs. Lakhs

No	Category of Investment	Cat Code	Current Quarter				Year to date				Previous Year						
			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	3,49,636	3,62,203	13,022	3.83%	2.51%	3,49,636	3,62,203	13,022	3.83%	2.51%	4,08,936	4,19,444	10,124	2.48%	1.63%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDS5	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
3	A4 Treasury Bills	CTRB	760	760	15	2.03%	1.33%	760	760	15	2.03%	1.33%	-	-	-	0.00%	0.00%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	16,301	17,448	676	3.60%	2.35%	16,301	17,448	676	3.60%	2.35%	15,667	16,744	367	2.34%	1.55%
5	B3 State Government Guaranteed Loans	SGGL	77,046	80,075	1,118	1.91%	1.25%	77,046	80,075	1,118	1.91%	1.25%	48,261	49,616	884	0.00%	0.00%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,275	1,358	26	2.05%	1.34%	1,275	1,358	26	2.05%	1.34%	2,190	2,252	44	0.00%	0.00%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	9,724	9,724	201	2.08%	1.38%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	283	283	7	2.31%	1.51%	283	283	7	2.31%	1.51%	371	371	9	2.37%	1.57%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,56,100	1,57,940	3,024	1.98%	1.29%	1,56,100	1,57,940	3,024	1.98%	1.29%	1,03,010	1,04,861	2,207	2.22%	1.46%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,687	80	2.18%	2.18%	3,652	4,687	80	2.18%	2.18%	3,652	4,493	80	2.18%	2.18%
D Infrastructure Investments																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	528	528	165	18.45%	12.06%	528	528	165	18.45%	12.06%	62	62	-	0.00%	0.00%
	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	1,673	1,811	214	10.51%	6.87%	1,673	1,811	214	10.51%	6.87%	-	-	-	0.00%	0.00%
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,39,746	1,43,284	2,629	1.97%	1.29%	1,39,746	1,43,284	2,629	1.97%	1.29%	79,748	81,628	1,593	2.15%	1.42%
13	D10 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICTD	22,557	23,201	492	2.18%	1.43%	22,557	23,201	492	2.18%	1.43%	23,573	23,969	517	2.19%	1.45%
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	58	1.16%	0.76%	-	-	58	1.16%	0.76%	2,350	2,350	51	2.20%	1.45%
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	1,22,600	1,35,166	2,289	1.87%	1.87%	1,22,600	1,35,166	2,289	1.87%	1.87%	95,290	1,02,457	1,863	1.95%	1.94%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	11,420	279	2.21%	1.44%	11,000	11,420	279	2.21%	1.44%	3,500	3,623	77	2.20%	1.45%
E Approved Investment Subject To Exposure Norms																	
16	E01 PSU - Equity shares - Quoted	EAEQ	1,161	944	374	20.43%	13.36%	1,161	944	374	20.43%	13.36%	423	433	-	0.00%	0.00%
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	18,588	19,417	846	4.33%	2.83%	18,588	19,417	846	4.33%	2.83%	3,107	3,129	-	0.00%	0.00%
18	E05 Corporate Securities - Bonds - Taxable	EPBT	15,094	15,562	159	1.75%	1.14%	15,094	15,562	159	1.75%	1.14%	2,812	2,936	65	2.05%	1.35%
19	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	1,01,497	1,04,228	2,139	2.17%	1.42%	1,01,497	1,04,228	2,139	2.17%	1.42%	85,921	86,947	1,680	2.21%	1.46%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	20,107	20,561	391	2.25%	1.47%	20,107	20,561	391	2.25%	1.47%	16,297	15,913	344	2.24%	1.48%
21	E17 Deposits - Deposit with scheduled banks	ECDB	8,000	8,000	360	3.18%	2.08%	8,000	8,000	360	3.18%	2.08%	23,000	23,000	621	2.70%	1.78%
22	E18 Deposits - CDs with Scheduled Banks	EDCD	-	-	274	1.23%	0.80%	-	-	274	1.23%	0.80%	4,761	4,761	97	2.00%	1.32%
23	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
24	E22 CCL (Approved Investment) - CBLO	ECBO	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	23	0.42%	0.28%
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	16	0.00%	0.00%	-	-	16	0.00%	0.00%	2,405	2,405	50	2.11%	1.39%
26	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
27	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	2,722	2,803	31	1.81%	1.18%	2,722	2,803	31	1.81%	1.18%	720	736	17	2.38%	1.57%
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	11,011	11,428	124	1.77%	1.16%	11,011	11,428	124	1.77%	1.16%	2,982	3,120	69	2.30%	1.52%
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	35,909	35,909	341	1.56%	1.02%	35,909	35,909	341	1.56%	1.02%	4,900	4,901	64	1.13%	0.74%
F Other than Approved Securities																	
30	F06 Debentures	OLDB	307	316	7	2.33%	1.52%	307	316	7	2.33%	1.52%	-	-	-	0.00%	0.00%
31	F10 Preference Shares	OPSH	11,525	11,720	238	2.06%	2.06%	11,525	11,720	238	2.06%	2.06%	11,525	11,703	238	2.06%	2.08%
32	F13 Term Loans (without Charge)	OTLW	4,583	4,583	118	2.43%	1.59%	4,583	4,583	118	2.43%	1.59%	5,000	5,000	120	2.41%	1.59%
33	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	719	1.17%	0.77%	-	-	719	1.17%	0.77%	24,467	24,473	432	1.87%	1.23%
34	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	1,387	1,386	27	1.95%	1.28%
	TOTAL		11,33,663	11,75,636	30,229	2.60%	1.70%	11,33,663	11,75,636	30,229	2.60%	1.70%	9,86,042	10,12,438	21,864	2.26%	1.57%