

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

Statement As on: 31st December 2016

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	447,025	468,284	16,242	3.48%	2.30%	447,025	468,284	41,727	9.54%	6.30%	431,168	436,206	10,326	2.38%	1.57%	
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	
3	A4 Treasury Bills	CTRB	598	598	8	1.47%	0.97%	598	598	25	4.78%	3.16%	-	-	-	0.00%	0.00%	
B Government Securities / Other Approved Securities																		
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	14,143	15,567	351	2.49%	1.64%	14,143	15,567	1,232	8.22%	5.43%	15,684	16,641	430	2.72%	1.79%	
5	B3 State Government Guaranteed Loans	SGGL	35,040	37,743	783	0.00%	0.00%	35,040	37,743	3,208	7.81%	5.15%	39,249	39,956	1,495	3.50%	2.31%	
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,272	1,427	94	0.00%	0.00%	1,272	1,427	183	9.72%	6.42%	2,423	2,434	57	2.15%	1.42%	
C Housing and Loans to State Govt for housing and fire fighting equipment																		
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	-	-	18	0.00%	0.00%	-	-	354	5.18%	3.42%	4,791	4,791	99	2.08%	1.38%	
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	324	324	15	4.68%	3.09%	324	324	33	9.23%	6.09%	419	419	10	2.42%	1.60%	
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	94,680	97,897	2,567	2.62%	1.73%	94,680	97,897	7,273	7.05%	4.65%	84,261	86,017	1,896	2.25%	1.49%	
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	3,652	4,586	80	2.20%	2.20%	3,652	4,586	240	6.58%	6.58%	3,652	4,137	81	2.21%	2.21%	
D Infrastructure Investments																		
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	3,608	3,776	167	11.58%	7.65%	3,608	3,776	250	24.72%	16.32%	-	-	-	0.00%	0.00%	
	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	2,323	2,193	(48)	-7.12%	-4.70%	2,323	2,193	(45)	-6.66%	-4.40%	-	-	-	0.00%	0.00%	
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	97,087	100,962	2,018	2.13%	1.41%	97,087	100,962	5,451	6.45%	4.25%	50,625	51,864	874	2.15%	1.42%	
13	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	22,568	23,351	497	2.20%	1.45%	22,568	23,351	1,541	6.66%	4.40%	95,323	98,675	1,853	1.94%	1.94%	
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	60	2.45%	1.62%	-	-	164	6.89%	4.55%	-	-	-	0.00%	0.00%	
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	99,053	110,772	1,916	1.93%	1.93%	99,053	110,772	5,731	5.87%	5.87%	23,583	23,825	478	2.15%	1.42%	
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	16,018	16,457	289	1.91%	1.26%	16,018	16,457	446	5.42%	3.58%	3,500	3,599	78	2.23%	1.47%	
E Approved Investment Subject To Exposure Norms																		
16	E01 PSU - Equity shares - Quoted	EAEQ	243	254	48	6.41%	4.23%	243	254	185	26.61%	17.56%	-	-	-	0.00%	0.00%	
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	18,716	18,251	128	0.79%	0.52%	18,716	18,251	376	3.54%	2.34%	-	-	-	0.00%	0.00%	
18	E05 Corporate Securities - Bonds - Taxable	EPBT	3,850	4,097	86	2.24%	1.48%	3,850	4,097	238	6.56%	4.33%	2,815	2,921	65	2.32%	1.53%	
19	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	89,474	92,398	2,035	2.27%	1.50%	89,474	92,398	5,648	6.76%	4.46%	48,990	49,998	1,212	2.38%	1.57%	
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	16,416	16,666	373	2.28%	1.50%	16,416	16,666	1,091	6.80%	4.49%	8,500	8,634	202	2.38%	1.57%	
21	E17 Deposits - Deposit with scheduled banks	ECDB	20,500	20,500	544	2.65%	1.75%	20,500	20,500	1,708	8.00%	5.28%	35,000	35,000	1,162	3.21%	2.12%	
22	E18 Deposits - CDs with Scheduled Banks	EDCD	-	-	-	0.00%	0.00%	-	-	206	4.74%	3.13%	9,859	9,859	196	2.01%	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 CCIL (Approved Investment) - CBLO	ECBO	6,779	6,778	4	0.06%	0.04%	6,779	6,778	28	0.92%	0.61%	-	-	2	0.17%	0.11%	
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	-	0.00%	0.00%	-	-	103	4.28%	2.83%	2,306	2,306	8	0.35%	0.23%	
26	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	5	0.13%	0.08%	-	-	-	0.00%	0.00%	
27	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	720	736	17	2.41%	1.59%	720	736	52	7.19%	4.75%	720	741	34	4.77%	3.15%	
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,500	2,712	58	2.30%	1.52%	2,500	2,712	212	7.66%	5.06%	2,984	3,133	139	4.64%	3.06%	
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	12,226	12,228	165	1.54%	1.02%	12,226	12,228	367	4.37%	2.89%	6,400	6,400	314	4.09%	2.70%	
F Other than Approved Securities																		
27	F10 Preference Shares	OPSH	11,525	11,739	241	2.09%	2.09%	11,525	11,739	719	6.24%	6.24%	11,525	11,500	240	2.08%	2.08%	
28	F13 Term Loans (without Charge)	OTLW	5,000	5,000	122	2.43%	1.61%	5,000	5,000	362	7.24%	4.78%	5,000	5,000	123	2.47%	1.63%	
29	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	2,854	2,855	46	1.59%	1.05%	2,854	2,855	573	3.31%	2.19%	-	-	41	0.77%	0.51%	
30	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	39	2.81%	1.86%	1,334	1,330	27	2.05%	1.35%	
	TOTAL		1,028,196	1,078,152	28,925	2.77%	1.90%	1,028,196	1,078,152	79,723	7.78%	5.36%	890,111	905,387	21,443	2.36%	1.64%	