

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)
Statement As on: 31st Mar 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 (%)	Net Yield (%)
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
	A Central Government Securities																
1	A1 Central Government Bonds	CGSB	3,81,615	3,94,645	7,142	1.88%	1.23%	3,81,615	3,94,645	48,869	11.56%	7.56%	3,90,613	3,98,125	42,557	10.36%	6.84%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	22	1.95%	1.29%
3	A4 Treasury Bills	CTRB	691	688	9	1.39%	0.91%	691	688	33	6.03%	3.94%	-	-	-	0.00%	0.00%
	B Government Securities / Other Approved Securities																
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	14,143	15,419	343	2.42%	1.59%	14,143	15,419	1,575	10.66%	6.97%	15,684	16,718	1,671	10.45%	6.90%
5	B3 State Government Guaranteed Loans	SGGL	38,645	41,015	723	0.00%	0.00%	38,645	41,015	3,931	9.82%	6.42%	41,981	43,136	3,827	10.07%	6.65%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,273	1,339	26	0.00%	0.00%	1,273	1,339	209	12.06%	7.89%	2,187	2,250	215	8.28%	5.47%
	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%	-	-	354	5.18%	3.39%	9,523	9,523	313	5.73%	3.79%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	306	306	14	4.37%	2.85%	306	306	46	13.48%	8.82%	389	389	43	9.99%	6.60%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,05,290	1,07,746	2,146	2.17%	1.42%	1,05,290	1,07,746	9,419	9.22%	6.03%	97,712	99,346	7,047	8.92%	5.89%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,583	79	2.16%	2.18%	3,652	4,583	319	8.74%	8.78%	3,652	4,230	321	8.78%	8.78%
	D Infrastructure Investments																
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	2,221	2,397	160	6.70%	4.38%	2,221	2,397	379	26.62%	17.41%	-	-	-	0.00%	0.00%
	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	2,689	2,876	33	3.26%	2.13%	2,689	2,876	(11)	-1.35%	-0.88%	-	-	-	0.00%	0.00%
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,11,935	1,14,929	2,177	2.00%	1.31%	1,11,935	1,14,929	7,628	8.42%	5.51%	65,285	66,770	3,626	8.71%	5.75%
13	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	22,561	23,203	483	2.14%	1.40%	22,561	23,203	2,024	8.81%	5.76%	23,577	23,927	2,043	9.65%	6.37%
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	164	6.89%	4.51%	2,299	2,299	10	0.43%	0.29%
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	1,22,661	1,33,167	2,107	1.80%	1.80%	1,22,661	1,33,167	7,838	7.64%	7.64%	95,301	99,727	6,927	7.81%	7.81%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	13,500	13,791	246	1.62%	1.06%	13,500	13,791	692	6.95%	4.54%	3,500	3,582	310	8.87%	5.85%
	E Approved Investment Subject To Exposure Norms																
16	E01 PSU - Equity shares - Quoted	EAEQ	3,567	3,692	195	12.95%	8.47%	3,567	3,692	411	43.76%	28.61%	-	-	-	0.00%	0.00%
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	21,454	22,662	999	4.88%	3.19%	21,454	22,662	1,375	10.13%	6.63%	-	-	-	0.00%	0.00%
18	E05 Corporate Securities - Bonds - Taxable	EPBT	3,847	4,060	84	2.20%	1.44%	3,847	4,060	322	8.76%	5.72%	2,813	2,930	322	9.74%	6.43%
19	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	89,506	92,081	2,014	2.25%	1.47%	89,506	92,081	7,663	9.01%	5.89%	52,550	53,186	4,618	9.74%	6.43%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	16,475	16,726	366	2.22%	1.45%	16,475	16,726	1,456	9.03%	5.90%	13,500	13,609	810	9.08%	6.00%
21	E17 Deposits - Deposit with scheduled banks	ECDB	16,500	16,500	527	2.80%	1.83%	16,500	16,500	2,255	10.89%	7.12%	25,500	25,500	4,578	12.29%	8.12%
22	E18 Deposits - CDs with Scheduled Banks	EDCD	-	-	53	1.06%	0.70%	-	-	259	5.72%	3.74%	14,937	14,937	1,015	7.86%	5.19%
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	-	-	158	0.96%	0.63%	-	-	186	2.22%	1.45%	-	-	82	1.64%	1.08%
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	29	1.18%	0.77%	-	-	132	5.47%	3.58%	2,355	2,355	57	1.84%	1.22%
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	731	17	2.35%	1.54%	720	731	69	9.54%	6.24%	720	736	69	9.54%	6.30%
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,500	2,684	56	2.26%	1.48%	2,500	2,684	269	9.94%	6.50%	2,982	3,114	277	9.28%	6.13%
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	3,677	3,677	232	2.07%	1.36%	3,677	3,677	598	6.49%	4.24%	8,518	8,518	618	7.33%	4.84%
	F Other than Approved Securities																
27	F10 Preference Shares	OPSH	11,525	11,720	235	2.04%	2.04%	11,525	11,720	954	8.28%	8.28%	11,525	11,716	927	8.28%	8.28%
28	F13 Term Loans (without Charge)	OTLW	5,000	5,000	119	2.37%	1.55%	5,000	5,000	481	9.62%	6.29%	5,000	5,000	495	9.90%	6.53%
29	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	29,628	29,628	765	1.55%	1.01%	29,628	29,628	1,338	4.56%	2.98%	-	-	636	5.25%	3.47%
30	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	39	2.81%	1.84%	1,361	1,358	144	8.15%	5.38%
	TOTAL		10,25,579	10,65,266	21,538	2.04%	118.13%	10,25,579	10,65,266	1,01,280	9.71%	6.65%	8,93,464	9,12,980	83,580	9.56%	6.63%