

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)
Statement As on: 30th Sept 2017
Statement 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	3,96,754	4,04,413	9,168	2.70%	1.77%	3,96,754	4,04,413	22,189	6.04%	3.95%	4,48,183	4,71,974	25,485	6.03%	3.98%
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	917	917	14	1.98%	1.29%	917	917	29	3.53%	2.31%	500	500	17	3.37%	2.23%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	38,483	39,565	382	2.03%	1.33%	38,483	39,565	1,057	4.98%	3.26%	14,143	15,513	881	5.71%	3.77%
5	B3 State Government Guaranteed Loans	SGGL	84,070	86,895	1,627	2.78%	1.81%	84,070	86,895	2,745	3.91%	2.56%	35,555	37,958	2,425	5.51%	3.63%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGQA	1,277	1,354	26	2.06%	1.35%	1,277	1,354	52	4.11%	2.69%	2,193	2,342	89	4.08%	2.69%
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%	2,427	2,427	336	4.92%	3.25%
8	C5 Housing - Securitised Assets / Approved Investment	HMBS	267	267	6	2.07%	1.35%	267	267	13	4.51%	2.95%	348	348	17	4.72%	3.11%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,22,474	1,24,474	2,976	1.95%	1.27%	1,22,474	1,24,474	5,999	4.20%	2.75%	1,14,074	1,17,018	4,706	4.45%	2.94%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	4,180	5,278	87	2.37%	2.37%	4,180	5,278	166	4.25%	4.25%	3,652	4,491	160	4.38%	4.38%
D Infrastructure Investments																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	528	736	-	0.00%	0.00%	528	736	261	36.62%	23.95%	1,236	1,253	83	12.06%	7.96%
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	1,348	1,391	86	4.20%	2.75%	1,348	1,391	274	16.32%	10.67%	825	708	2	0.35%	0.23%
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,29,899	1,33,593	2,870	2.15%	1.41%	1,29,899	1,33,593	5,499	4.05%	2.65%	90,227	94,003	3,433	4.32%	2.85%
14	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	22,556	23,194	501	2.22%	1.45%	22,556	23,194	993	4.40%	2.88%	22,575	23,255	1,044	4.46%	2.94%
15	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	58	1.16%	0.76%	2,403	2,403	104	4.41%	2.91%
16	D13 Infrastructure- PSU- debentures / Bonds	IPFD	1,26,261	1,40,113	2,348	1.92%	1.92%	1,26,261	1,40,113	4,637	3.76%	3.76%	99,096	1,09,414	3,815	3.93%	3.93%
17	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	11,427	229	1.81%	1.18%	11,000	11,427	509	4.30%	2.81%	11,000	11,369	157	3.30%	2.18%
E Approved Investment Subject To Exposure Norms																	
18	E01 PSU - Equity shares - Quoted	EAEQ	1,586	1,502	-	0.00%	0.00%	1,586	1,502	279	17.16%	11.22%	290	291	137	20.98%	13.85%
19	E02 Corporate Securities - Equity shares (Ordinary) - Quoted	EACE	24,795	26,289	289	1.48%	0.97%	24,795	26,289	1,161	5.45%	3.56%	10,428	10,276	249	3.83%	2.53%
20	E05 Corporate Securities - Bonds - Taxable	EPBT	10,034	10,549	224	2.47%	1.62%	10,034	10,549	390	4.08%	2.67%	3,853	4,061	151	4.31%	2.85%
21	E09 Corporate Securities (Approved Investment) - Debentures	ECOS	1,05,519	1,08,149	2,315	2.35%	1.54%	1,05,519	1,08,149	4,455	4.40%	2.87%	89,410	91,683	3,613	4.48%	2.96%
22	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	20,105	20,533	442	2.54%	1.66%	20,105	20,533	832	4.44%	2.90%	16,357	16,660	717	4.53%	2.99%
23	E17 Deposits - Deposit with scheduled banks	ECDB	8,000	8,000	213	1.88%	1.23%	8,000	8,000	573	5.93%	3.87%	20,500	20,500	1,183	5.44%	3.59%
24	E18 Deposits - CDs with Scheduled Banks	EDCD	-	-	-	0.00%	0.00%	-	-	274	1.23%	0.80%	-	-	206	4.74%	3.13%
25	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
26	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	24	0.57%	0.38%
27	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	8	0.00%	0.00%	-	-	24	0.00%	0.00%	-	-	103	4.28%	2.83%
28	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	5	0.11%	0.07%
29	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	2,503	2,587	60	3.51%	2.29%	2,503	2,587	91	4.19%	2.74%	720	736	34	4.79%	3.16%
30	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPDP	13,516	14,381	259	3.70%	2.42%	13,516	14,381	383	4.06%	2.66%	2,500	2,702	155	5.33%	3.52%
31	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	28,883	28,883	335	1.53%	1.00%	28,883	28,883	676	2.61%	1.70%	4,035	4,036	201	2.78%	1.83%
F Other than Approved Securities																	
32	F06 Debentures	OLDB	306	313	7	2.41%	1.57%	306	313	7	2.41%	1.58%	-	-	-	0.00%	0.00%
33	F10 Preference Shares	OPSH	7,525	7,722	190	1.65%	1.65%	7,525	7,722	428	4.20%	4.20%	11,525	11,769	478	4.15%	4.15%
34	F13 Term Loans (without Charge)	OTLW	4,167	4,167	108	2.23%	1.46%	4,167	4,167	227	4.87%	3.18%	5,000	5,000	241	4.81%	3.18%
35	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	-	0.00%	0.00%	-	-	719	1.17%	0.77%	-	-	528	2.72%	1.80%
36	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	39	4.22%	2.79%
	TOTAL		11,66,955	12,06,691	24,772	2.13%	1.39%	11,66,955	12,06,691	55,001	4.56%	2.98%	10,13,053	10,62,689	50,817	5.07%	3.50%