

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

Statement As on: 31st Dec 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			
<b>A Central Government Securities</b>																	
1	A1 Central Government Bonds	CGSB	435,482	426,592	9,788	2.41%	1.58%	435,482	426,592	31,977	8.41%	5.50%	447,025	468,284	41,727	9.54%	6.30%
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	932	931	14	1.56%	1.02%	932	931	43	5.07%	3.31%	598	598	25	4.78%	3.16%
<b>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	16,602	16,712	1,125	2.91%	1.90%	16,602	16,712	2,182	8.07%	5.27%	14,143	15,567	1,232	8.22%	5.43%
5	B3 State Government Guaranteed Loans	SGGL	117,216	117,861	2,437	2.13%	1.39%	117,216	117,861	5,182	6.10%	3.99%	35,040	37,743	3,208	7.81%	5.15%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,278	1,325	-	0.00%	0.00%	1,278	1,325	52	4.11%	2.69%	1,272	1,427	183	9.72%	6.42%
<b>C Housing and Loans to State Govt for housing and fire fighting equipment</b>																	
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	354	5.18%	3.42%
8	C5 Housing - Securitised Assets (Approved Investment)	HMB5	257	257	13	5.16%	3.38%	257	257	26	9.53%	6.23%	324	324	33	9.23%	6.09%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	132,570	133,059	2,844	2.25%	1.47%	132,570	133,059	8,843	6.44%	4.21%	94,680	97,897	7,273	7.05%	4.65%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	4,179	5,189	89	2.12%	2.12%	4,179	5,189	255	6.37%	6.37%	3,652	4,586	240	6.58%	6.58%
<b>D Infrastructure Investments</b>																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	317	504	78	24.71%	16.15%	317	504	339	58.43%	38.21%	3,608	3,776	250	24.72%	16.32%
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	1,348	1,913	-	0.00%	0.00%	1,348	1,913	274	17.46%	11.42%	2,323	2,193	(45)	-6.66%	-4.40%
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	129,896	130,945	2,994	2.37%	1.55%	129,896	130,945	8,493	6.41%	4.19%	97,087	100,962	5,451	6.45%	4.25%
13	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	16,549	16,933	444	2.40%	1.57%	16,549	16,933	1,438	6.77%	4.43%	22,568	23,351	1,541	6.66%	4.40%
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	58	1.16%	0.76%	-	-	164	6.89%	4.55%
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	126,179	138,076	2,327	1.85%	1.85%	126,179	138,076	6,964	5.61%	5.61%	99,053	110,772	5,731	5.87%	5.87%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	11,133	234	2.13%	1.39%	11,000	11,133	743	6.43%	4.20%	16,018	16,457	446	5.42%	3.58%
<b>E Approved Investment Subject To Exposure Norms</b>																	
16	E01 PSU - Equity shares - Quoted	EAEQ	1,586	1,699	24	1.53%	1.00%	1,586	1,699	303	18.80%	12.29%	243	254	185	26.61%	17.56%
17	E02 Corporate Securities - Equity shares (Ordinary) - Quoted	EACE	38,391	42,475	93	0.28%	0.18%	38,391	42,475	1,253	4.95%	3.24%	18,716	18,251	376	3.54%	2.34%
18	E05 Corporate Securities - Bonds - Taxable	EPBT	10,032	10,348	219	2.18%	1.43%	10,032	10,348	609	6.27%	4.10%	3,850	4,097	238	6.56%	4.33%
19	E09 Corporate Securities (Approved Investment ) -Debentures	ECOS	118,034	119,381	2,479	2.24%	1.46%	118,034	119,381	6,934	6.63%	4.34%	89,474	92,398	5,648	6.76%	4.46%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	19,097	19,294	415	2.17%	1.42%	19,097	19,294	1,248	6.62%	4.33%	16,416	16,666	1,091	6.80%	4.49%
21	E17 Deposits - Deposit with scheduled banks	ECDB	5,500	5,500	179	2.82%	1.84%	5,500	5,500	751	8.78%	5.74%	20,500	20,500	1,708	8.00%	5.28%
22	E18 Deposits - CDs with Scheduled Banks	EDCD	-	-	-	0.00%	0.00%	-	-	274	1.23%	0.80%	-	-	206	4.74%	3.13%
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	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	6,779	6,778	28	0.92%	0.61%
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	32	0.32%	0.21%	-	-	56	0.56%	0.37%	-	-	103	4.28%	2.83%
26	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	5	0.13%	0.08%
27	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	6,998	7,115	125	1.70%	1.11%	6,998	7,115	216	5.54%	3.62%	720	736	52	7.19%	4.75%
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPDP	33,782	34,933	611	1.90%	1.24%	33,782	34,933	994	5.85%	3.83%	2,500	2,712	212	7.66%	5.06%
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	20,225	20,239	554	1.56%	1.02%	20,239	20,239	1,230	4.22%	2.76%	12,226	12,228	367	4.37%	2.89%
<b>F Other than Approved Securities</b>																	
30	F06 Debentures	OLDB	305	310	7	2.43%	1.59%	305	310	15	4.84%	3.16%	-	-	-	0.00%	0.00%
31	F10 Preference Shares	OPSH	12,525	12,684	156	1.25%	1.25%	12,525	12,684	585	5.33%	5.33%	11,525	11,739	719	6.24%	6.24%
32	F13 Term Loans (without Charge)	OTLW	3,750	3,750	133	3.30%	2.16%	3,750	3,750	359	8.08%	5.29%	5,000	5,000	362	7.24%	4.78%
33	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	-	0.00%	0.00%	-	-	719	1.17%	0.77%	2,854	2,855	573	3.31%	2.19%
34	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	39	2.81%	1.86%
	<b>TOTAL</b>		<b>1,264,033</b>	<b>1,279,158</b>	<b>27,414</b>	<b>2.18%</b>	<b>1.42%</b>	<b>1,264,047</b>	<b>1,279,158</b>	<b>82,415</b>	<b>6.54%</b>	<b>4.28%</b>	<b>1,028,196</b>	<b>1,078,152</b>	<b>79,723</b>	<b>7.78%</b>	<b>5.36%</b>