

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

Statement As on: 31st Mar 2018

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

No	Category of Investment	Cat Code	Currrent 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	4,41,086	4,28,714	6,574	1.47%	0.96%	4,41,086	4,28,714	38,559	9.54%	6.24%	4,47,025	4,68,284	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	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	598	598	25	4.78%	3.16%	
B Government Securities / Other Approved Securities																		
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	20,363	20,470	362	1.93%	1.26%	20,363	20,470	2,589	13.98%	9.14%	14,143	15,567	1,232	8.22%	5.43%	
5	B3 State Government Guaranteed Loans	SGGL	1,22,747	1,22,428	2,281	1.92%	1.25%	1,22,747	1,22,428	7,464	7.99%	5.22%	35,040	37,743	3,208	7.81%	5.15%	
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	1,272	1,427	183	9.72%	6.42%	
C Housing and Loans to State Govt for housing and fire fighting equipment																		
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	14,751	14,751	123	0.84%	0.55%	14,751	14,751	123	0.84%	0.55%	-	-	354	5.18%	3.42%	
8	C5 Housing - Securitised Assets (Approved Investment)	HMSB	245	245	8	3.08%	2.02%	245	245	34	12.62%	8.25%	324	324	33	9.23%	6.09%	
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,50,101	1,51,284	2,771	1.89%	1.24%	1,50,101	1,51,284	11,614	8.32%	5.44%	94,680	97,897	7,273	7.05%	4.65%	
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	2,588	3,102	476	15.27%	2.20%	2,588	3,102	731	19.33%	8.58%	3,652	4,586	240	6.58%	6.58%	
D Infrastructure Investments																		
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	317	419	-	0.00%	0.00%	317	419	243	41.67%	27.25%	3,608	3,776	250	24.72%	16.32%	
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	1,388	1,437	6	0.43%	0.28%	1,388	1,437	305	20.89%	13.66%	2,323	2,193	(45)	-6.66%	-4.40%	
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,31,939	1,32,739	2,310	1.75%	1.14%	1,31,939	1,32,739	10,802	8.16%	5.33%	97,087	1,00,962	5,451	6.45%	4.25%	
14	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	16,541	16,852	361	2.18%	1.43%	16,541	16,852	1,799	8.97%	5.87%	22,568	23,351	1,541	6.66%	4.40%	
15	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	14,618	14,618	117	1.20%	0.78%	14,618	14,618	175	2.23%	1.46%	-	-	164	6.89%	4.55%	
16	D13 Infrastructure- PSU- debentures / Bonds	IPFD	1,17,363	1,26,184	3,698	3.03%	1.81%	1,17,363	1,26,184	10,662	8.63%	7.42%	99,053	1,10,772	5,731	5.87%	5.87%	
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	11,073	224	2.04%	1.33%	11,000	11,073	967	8.47%	5.54%	16,018	16,457	446	5.42%	3.58%	
E Approved Investment Subject To Exposure Norms																		
16	E01 PSU - Equity shares - Quoted	EAEQ	1,770	1,666	38	2.31%	1.51%	1,770	1,666	373	23.13%	15.13%	243	254	185	26.61%	17.56%	
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	48,443	51,326	(33)	-0.07%	-0.05%	48,443	51,326	1,258	4.16%	2.72%	18,716	18,251	376	3.54%	2.34%	
18	E05 Corporate Securities - Bonds - Taxable	EPBT	3,532	3,652	77	2.19%	1.43%	3,532	3,652	636	8.34%	5.45%	3,850	4,097	238	6.56%	4.33%	
19	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	1,56,930	1,58,216	2,682	1.91%	1.25%	1,56,930	1,58,216	9,616	8.47%	5.54%	89,474	92,398	5,648	6.76%	4.46%	
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	9,093	9,134	296	3.25%	2.13%	9,093	9,134	1,544	9.40%	6.15%	16,416	16,666	1,091	6.80%	4.49%	
21	E17 Deposits - Deposit with scheduled banks	EDDB	2,700	2,700	94	2.63%	1.72%	2,700	2,700	845	11.56%	7.56%	20,500	20,500	1,708	8.00%	5.28%	
22	E18 Deposits - CDs with Scheduled Banks	EDCD	33,643	33,643	252	1.43%	0.94%	33,643	33,643	526	2.70%	1.76%	-	-	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	-	-	-	0.00%	0.00%	-	-	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	-	-	-	0.00%	0.00%	-	-	172	4.90%	3.20%	720	736	52	7.19%	4.75%	
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	6,070	6,293	137	2.25%	1.47%	6,070	6,293	943	7.89%	5.16%	2,500	2,712	212	7.66%	5.06%	
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	26,749	26,794	976	1.90%	1.25%	26,749	26,794	2,206	6.36%	4.16%	12,226	12,228	367	4.37%	2.89%	
30	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	13,498	13,389	643	4.76%	3.11%	13,498	13,389	831	6.15%	4.02%	-	-	-	0.00%	0.00%	
31	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	32,676	32,566	282	0.96%	0.63%	32,676	32,566	369	1.27%	0.83%	-	-	-	0.00%	0.00%	
F Other than Approved Securities																		
30	F06 Debentures	OLDB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	
31	F10 Preference Shares	OPSH	7,525	7,669	153	2.03%	2.03%	7,525	7,669	738	7.30%	7.30%	11,525	11,739	719	6.24%	6.24%	
32	F13 Term Loans (without Charge)	OTLW	3,333	3,333	81	2.23%	1.46%	3,333	3,333	440	10.38%	6.79%	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%	
35	F04 Equity Shares (PSUs & Unlisted)	OPEU	5,000	5,000	-	0.00%	0.00%	5,000	5,000	-	0.00%	0.00%	-	-	-	0.00%	0.00%	
36	E25 Reclassified Approved Investments - Debt	ORAD	304	306	7	2.24%	1.47%	304	306	29	9.41%	6.16%	-	-	-	0.00%	0.00%	
TOTAL			13,96,312	14,00,005	24,996	1.81%	1.18%	13,96,312	14,00,005	1,07,368	7.94%	5.19%	10,28,196	10,78,152	79,723	7.78%	5.36%	