

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

Statement As on: 30th June 2018

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	4,29,617	4,03,618	8,249	1.92%	1.26%	4,29,617	4,03,618	8,249	1.92%	1.26%	3,49,636	3,62,203	13,022	3.83%	2.51%
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%	760	760	15	2.03%	1.33%
	B Government Securities / Other Approved Securities																
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	20,331	19,695	395	1.94%	1.27%	20,331	19,695	395	1.94%	1.27%	16,301	17,448	676	3.60%	2.35%
5	B3 State Government Guaranteed Loans	SGGL	1,22,103	1,18,592	2,412	1.92%	1.25%	1,22,103	1,18,592	2,412	1.92%	1.25%	77,046	80,075	1,118	1.91%	1.25%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	1,275	1,358	26	2.05%	1.34%
	C Housing and Loans to State Govt for housing and fire fighting equipment																
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	18,968	18,953	280	1.75%	1.14%	18,968	18,953	280	1.75%	1.14%	-	-	-	0.00%	0.00%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	231	231	5	2.14%	1.40%	231	231	5	2.14%	1.40%	283	283	7	2.31%	1.51%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,95,708	1,94,869	4,031	2.10%	1.37%	1,95,708	1,94,869	4,031	2.10%	1.37%	1,56,100	1,57,940	3,024	1.98%	1.29%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	2,694	3,041	164	6.27%	4.81%	2,694	3,041	164	6.27%	4.81%	3,652	4,687	80	2.18%	2.18%
	D Infrastructure Investments																
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	-	-	64	20.28%	13.26%	-	-	64	20.28%	13.26%	528	528	165	18.45%	12.06%
	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	-	-	(230)	-16.58%	-10.84%	-	-	(230)	-16.58%	-10.84%	1,673	1,811	214	10.51%	6.87%
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,31,677	1,28,718	2,637	2.00%	1.32%	1,31,677	1,28,718	2,637	2.00%	1.32%	1,39,746	1,43,284	2,629	1.97%	1.29%
13	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	16,535	16,592	366	2.22%	1.45%	16,535	16,592	366	2.22%	1.45%	22,557	23,201	492	2.18%	1.43%
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	4,798	4,767	141	2.53%	1.66%	4,798	4,767	141	2.53%	1.66%	-	-	58	1.16%	0.76%
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	1,04,597	1,10,058	3,717	3.41%	2.90%	1,04,597	1,10,058	3,717	3.41%	2.90%	1,22,600	1,35,166	2,289	1.87%	1.87%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	10,738	227	2.06%	1.35%	11,000	10,738	227	2.06%	1.35%	11,000	11,420	279	2.21%	1.44%
	E Approved Investment Subject To Exposure Norms																
16	E01 PSU - Equity shares - Quoted	EAEQ	2,204	1,908	-	0.00%	0.00%	2,204	1,908	-	0.00%	0.00%	1,161	944	374	20.43%	13.36%
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	59,667	65,690	880	1.66%	1.23%	59,667	65,690	880	1.66%	1.23%	18,588	19,417	846	4.33%	2.83%
18	E05 Corporate Securities - Bonds - Taxable	EPBT	3,531	3,557	79	2.23%	1.46%	3,531	3,557	79	2.23%	1.46%	15,094	15,562	159	1.75%	1.14%
19	E09 Corporate Securities (Approved Investment) - Debentures	ECOS	1,83,394	1,82,528	3,696	2.07%	1.35%	1,83,394	1,82,528	3,696	2.07%	1.35%	1,01,497	1,04,228	2,139	2.17%	1.42%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	9,092	8,943	185	2.03%	1.33%	9,092	8,943	185	2.03%	1.33%	20,107	20,561	391	2.25%	1.47%
21	E17 Deposits - Deposit with scheduled banks	ECDB	-	-	1	0.00%	0.00%	-	-	1	0.00%	0.00%	8,000	8,000	360	3.18%	2.08%
22	E18 Deposits - CDs with Scheduled Banks	EDCD	24,133	24,086	462	1.93%	1.26%	24,133	24,086	462	1.93%	1.26%	-	-	274	1.23%	0.80%
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%	-	-	-	0.00%	0.00%
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	5	0.00%	0.00%	-	-	5	0.00%	0.00%	-	-	16	0.00%	0.00%
26	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
27	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	2,722	2,803	31	1.81%	1.18%
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	6,064	6,011	134	2.20%	1.44%	6,064	6,011	134	2.20%	1.44%	11,011	11,428	124	1.77%	1.16%
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	41,304	41,321	1,302	2.23%	1.46%	41,304	41,321	1,302	2.23%	1.46%	35,909	35,909	341	1.56%	1.02%
30	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	13,493	13,177	280	2.07%	1.36%	13,493	13,177	280	2.07%	1.36%	-	-	-	0.00%	0.00%
31	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	32,665	31,939	719	2.20%	1.44%	32,665	31,939	719	2.20%	1.44%	-	-	-	0.00%	0.00%
	F Other than Approved Securities																
30	F06 Debentures	OLDB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	307	316	7	2.33%	1.52%
31	F10 Preference Shares	OPSH	7,525	7,626	155	2.06%	1.45%	7,525	7,626	155	2.06%	1.45%	11,525	11,720	238	2.06%	1.45%
32	F13 Term Loans (without Charge)	OTLW	2,917	2,917	71	2.21%	1.45%	2,917	2,917	71	2.21%	1.45%	4,583	4,583	118	2.43%	1.59%
33	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	719	1.17%	0.77%
34	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
35	F04 Equity Shares (PSUs & Unlisted)	OEPV	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	302	303	7	2.33%	1.52%	302	303	7	2.33%	1.52%	-	-	-	0.00%	0.00%
	TOTAL		14,49,550	14,24,877	30,437	2.08%	1.36%	14,49,550	14,24,877	30,437	2.08%	1.36%	11,33,663	11,75,636	30,229	2.60%	1.70%