

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

Statement As on: 30th Sept 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	4,22,706	3,96,067	7,633	1.80%	1.18%	4,22,706	3,96,067	15,882	3.72%	2.43%	3,96,754	4,04,413	22,189	6.04%	3.95%
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%	917	917	29	3.53%	2.31%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	16,242	15,401	466	2.65%	1.73%	16,242	15,401	862	4.54%	2.97%	38,483	39,565	1,057	4.98%	3.26%
5	B3 State Government Guaranteed Loans	SGGL	1,21,935	1,18,287	2,358	1.93%	1.26%	1,21,935	1,18,287	4,769	3.85%	2.52%	84,070	86,895	2,745	3.91%	2.56%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	1,277	1,354	52	4.11%	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	14,314	14,212	296	2.09%	0.00%	14,314	14,212	577	3.81%	0.00%	-	-	-	0.00%	0.00%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	218	218	5	2.06%	1.35%	218	218	10	4.21%	2.75%	267	267	13	4.51%	2.95%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	2,09,972	2,08,596	4,104	1.99%	1.30%	2,09,972	2,08,596	8,136	4.08%	2.67%	1,22,474	1,24,474	5,999	4.20%	2.75%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	2,692	3,023	52	1.95%	1.95%	2,692	3,023	217	8.16%	6.75%	4,180	5,278	166	4.25%	4.25%
D Infrastructure Investments																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	-	-	-	0.00%	0.00%	-	-	64	20.28%	0.00%	528	736	261	36.62%	23.95%
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	-	-	29	6.38%	0.00%	-	-	(201)	-21.73%	0.00%	1,348	1,391	274	16.32%	10.67%
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,39,696	1,35,853	2,782	2.01%	1.32%	1,39,696	1,35,853	5,419	4.01%	2.64%	1,29,899	1,33,593	5,499	4.05%	2.65%
14	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	9,513	9,467	212	2.19%	1.43%	9,513	9,467	578	4.41%	2.88%	22,556	23,194	993	4.40%	2.88%
15	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	60	2.47%	1.61%	-	-	58	1.16%	0.76%
16	D13 Infrastructure- PSU- debentures / Bonds	IPFD	90,411	93,858	3,354	3.71%	3.10%	90,411	93,858	7,072	7.09%	5.98%	1,26,261	1,40,113	4,637	3.76%	3.76%
17	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	10,619	229	2.08%	1.36%	11,000	10,619	456	4.15%	2.71%	11,000	11,427	509	4.30%	2.81%
E Approved Investment Subject To Exposure Norms																	
18	E01 PSU - Equity shares - Quoted	EAEQ	3,197	2,940	10	0.36%	0.23%	3,197	2,940	10	0.42%	0.28%	1,586	1,502	279	17.16%	11.22%
19	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	60,051	64,099	1,441	2.31%	1.70%	60,051	64,099	2,321	4.02%	2.96%	24,795	26,289	1,161	5.45%	3.56%
20	E05 Corporate Securities - Bonds - Taxable	EPBT	3,529	3,526	79	2.23%	1.46%	3,529	3,526	158	4.46%	2.92%	10,034	10,549	390	4.08%	2.67%
21	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	1,78,177	1,76,408	3,913	2.14%	1.40%	1,78,177	1,76,408	7,610	4.21%	2.75%	1,05,519	1,08,149	4,455	4.40%	2.87%
22	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	9,090	8,867	184	2.03%	1.33%	9,090	8,867	369	4.06%	2.66%	20,105	20,533	832	4.44%	2.90%
23	E17 Deposits - Deposit with scheduled banks	ECDB	2,000	2,000	13	0.23%	0.15%	2,000	2,000	14	0.25%	0.16%	8,000	8,000	573	5.93%	3.87%
24	E18 Deposits - CDs with Scheduled Banks	EDCD	19,542	19,493	351	1.80%	1.18%	19,542	19,493	813	3.74%	2.45%	-	-	274	1.23%	0.80%
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	72,120	72,120	223	0.31%	0.20%	72,120	72,120	223	0.31%	0.20%	-	-	-	0.00%	0.00%
27	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	32	0.21%	0.14%	-	-	37	0.25%	0.16%	-	-	24	0.00%	0.00%
28	E25 Application Money	ECAM	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
29	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	2,503	2,587	91	4.19%	2.74%
30	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,500	2,522	58	2.31%	1.51%	2,500	2,522	142	4.60%	3.01%	13,516	14,381	383	4.06%	2.66%
31	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	931	1.90%	1.24%	-	-	2,233	4.09%	2.68%	28,883	28,883	676	2.61%	1.70%
32	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	13,492	13,147	287	2.13%	1.39%	13,492	13,147	567	4.20%	2.75%	-	-	-	0.00%	0.00%
33	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	36,212	34,998	806	2.22%	1.45%	36,212	34,998	1,574	4.42%	2.89%	-	-	-	0.00%	0.00%
F Other than Approved Securities																	
34	F06 Debentures	OLDB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	306	313	7	2.41%	1.58%
35	F10 Preference Shares	OPSH	10,825	10,886	201	2.07%	2.07%	10,825	10,886	356	4.12%	4.12%	7,525	7,722	428	4.20%	4.20%
36	F13 Term Loans (without Charge)	OTLW	2,500	2,500	63	2.26%	1.48%	2,500	2,500	134	4.47%	2.92%	4,167	4,167	227	4.87%	3.18%
37	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	719	1.17%	0.77%
38	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
39	F04 Equity Shares (PSUs & Unlisted)	OEUU	5,000	5,000	-	0.00%	0.00%	5,000	5,000	-	0.00%	0.00%	-	-	-	0.00%	0.00%
40	E25 Reclassified Approved Investments - Debt	ORAD	301	301	7	2.42%	1.58%	301	301	14	4.75%	3.10%	-	-	-	0.00%	0.00%
41	C42 Reclassified Approved Investments - Debt	IORD	3,690	3,690	(1,108)	-24.83%	-16.24%	3,690	3,690	(1,027)	-22.25%	-14.55%	-	-	-	0.00%	0.00%
TOTAL			14,60,924	14,28,100	29,012	1.89%	1.24%	14,60,924	14,28,100	59,449	3.85%	2.51%	11,66,955	12,06,691	55,001	4.56%	2.98%