

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

Statement As on: 31st Dec 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	4,07,424	3,98,680	8,319	1.99%	1.30%	4,07,424	3,98,680	24,201	5.71%	3.73%	4,35,482	4,26,592	31,977	8.41%	5.50%
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%	932	931	43	5.07%	3.31%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	26,224	25,821	325	1.66%	1.08%	26,224	25,821	1,186	6.19%	4.05%	16,602	16,712	2,182	8.07%	5.27%
5	B3 State Government Guaranteed Loans	SGGL	1,23,012	1,23,268	2,482	2.03%	1.33%	1,23,012	1,23,268	7,252	5.88%	3.84%	1,17,216	1,17,861	5,182	6.10%	3.99%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	1,278	1,325	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	9,635	9,606	259	2.31%	1.51%	9,635	9,606	836	6.05%	3.96%	-	-	-	0.00%	0.00%
8	C5 Housing - Securitised Assets (Approved Investment)	HMSB	208	208	4	2.09%	1.37%	208	208	14	6.30%	4.12%	257	257	26	9.53%	6.23%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	2,21,692	2,23,388	4,388	2.03%	1.33%	2,21,692	2,23,388	12,523	6.12%	4.00%	1,32,570	1,33,059	8,843	6.44%	4.21%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	522	513	346	66.19%	24.49%	522	513	563	28.91%	14.08%	4,179	5,189	255	6.37%	6.37%
D Infrastructure Investments																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	-	-	-	0.00%	0.00%	-	-	64	20.28%	13.26%	317	504	339	58.43%	38.21%
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	308	330	3	0.86%	0.86%	308	330	(198)	-35.75%	-35.75%	1,348	1,913	274	17.46%	11.42%
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,94,108	1,93,099	2,954	1.74%	1.14%	1,94,108	1,93,099	8,373	5.71%	3.73%	1,29,896	1,30,945	8,493	6.41%	4.19%
14	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	9,511	9,574	206	2.16%	1.41%	9,511	9,574	784	6.58%	4.30%	16,549	16,933	1,438	6.77%	4.43%
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	78,786	81,004	2,482	3.15%	2.37%	78,786	81,004	9,554	10.30%	7.38%	1,26,179	1,38,076	6,964	5.61%	5.61%
17	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	10,952	226	2.05%	1.34%	11,000	10,952	682	6.20%	4.06%	11,000	11,133	743	6.43%	4.20%
E Approved Investment Subject To Exposure Norms																	
18	E01 PSU - Equity shares - Quoted	EAEQ	3,741	3,265	135	3.48%	2.41%	3,741	3,265	145	5.05%	2.32%	1,586	1,699	303	18.80%	12.29%
19	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	64,821	69,816	(271)	-0.41%	-0.41%	64,821	69,816	2,050	3.39%	1.92%	38,391	42,475	1,253	4.95%	3.24%
20	E05 Corporate Securities - Bonds - Taxable	EPBT	3,527	3,598	79	2.23%	1.46%	3,527	3,598	236	6.69%	4.37%	10,032	10,348	609	6.27%	4.10%
21	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	2,28,138	2,27,853	4,107	2.07%	1.36%	2,28,138	2,27,853	11,717	6.28%	4.11%	1,18,034	1,19,381	6,934	6.63%	4.34%
22	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	44,073	44,488	506	1.56%	1.02%	44,073	44,488	876	5.19%	3.39%	19,097	19,294	1,248	6.62%	4.33%
23	E17 Deposits - Deposit with scheduled banks	ECDB	2,000	2,000	21	1.54%	1.01%	2,000	2,000	35	1.13%	0.74%	5,500	5,500	751	8.78%	5.74%
24	E18 Deposits - CDs with Scheduled Banks	EDCD	19,891	19,892	349	1.76%	1.15%	19,891	19,892	1,162	5.51%	3.61%	-	-	274	1.23%	0.80%
25	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	71,840	71,840	908	1.15%	0.75%	71,840	71,840	908	1.15%	0.75%	-	-	-	0.00%	0.00%
26	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	515	0.52%	0.34%	-	-	738	0.86%	0.56%	-	-	-	0.00%	0.00%
27	E23 Commercial Papers issued by all India Financial Institutions - rated very strong or	ECCP	-	-	-	0.00%	0.00%	-	-	37	0.25%	0.16%	-	-	56	0.56%	0.37%
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%	6,998	7,115	216	5.54%	3.62%
30	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,500	2,578	58	2.31%	1.51%	2,500	2,578	200	6.91%	4.52%	33,782	34,933	994	5.85%	3.83%
31	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	103	2.97%	1.94%	-	-	2,336	5.07%	3.32%	20,239	20,239	1,230	4.22%	2.76%
32	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	13,492	13,153	288	2.13%	1.39%	13,492	13,153	854	6.33%	4.14%	-	-	-	0.00%	0.00%
33	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	36,212	35,056	822	2.27%	1.48%	36,212	35,056	2,396	6.69%	4.37%	-	-	-	0.00%	0.00%
F Other than Approved Securities																	
34	F06 Debentures	OLDB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	305	310	15	4.84%	3.16%
35	F10 Preference Shares	OPSH	10,825	10,850	224	2.07%	2.07%	10,825	10,850	579	6.19%	6.19%	12,525	12,684	585	5.33%	5.33%
36	F13 Term Loans (without Charge)	OTLW	2,083	2,083	56	2.37%	1.55%	2,083	2,083	190	6.82%	4.46%	3,750	3,750	359	8.08%	5.29%
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	-	-	6	2.02%	1.32%	-	-	20	6.76%	4.42%	-	-	-	0.00%	0.00%
41	C42 Reclassified Approved Investments - Debt	IORD	1,222	1,222	(2,468)	-120.42%	-78.74%	1,222	1,222	(3,494)	-92.96%	-60.79%	-	-	-	0.00%	0.00%
	TOTAL		15,91,795	15,89,137	27,430	1.68%	1.10%	15,91,795	15,89,137	86,879	5.28%	3.45%	12,64,047	12,79,158	82,415	6.54%	4.28%