

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

Statement As on: 31st March 2019

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	4,07,863	3,99,649	6,955	1.74%	1.13%	4,07,863	3,99,649	31,156	7.45%	4.87%	4,41,086	4,28,714	38,559	9.54%	6.24%
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%	-	-	-	0.00%	0.00%
	B Government Securities / Other Approved Securities																
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	1,34,881	1,36,368	1,210	1.49%	0.98%	1,34,881	1,36,368	2,396	6.92%	4.52%	20,363	20,470	2,589	13.98%	9.14%
5	B3 State Government Guaranteed Loans	SGGL	1,78,527	1,81,170	2,369	1.61%	1.05%	1,78,527	1,81,170	9,621	7.44%	4.87%	1,22,747	1,22,428	7,464	7.99%	5.22%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
	C Housing and Loans to State Govt for housing and fire fighting equipment																
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	-	-	-	0.00%	0.00%	-	-	414	4.97%	3.25%	14,751	14,751	123	0.84%	0.55%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	198	198	12	6.06%	3.97%	198	198	26	12.07%	7.89%	245	245	34	12.62%	8.25%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,88,807	1,91,968	4,098	2.04%	1.33%	1,88,807	1,91,968	15,892	8.12%	5.31%	1,50,101	1,51,284	11,614	8.32%	5.44%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	-	-	(1)	-0.26%	-0.26%	-	-	561	33.27%	16.53%	2,588	3,102	731	19.33%	8.58%
	D Infrastructure Investments																
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	279	321	5	2.14%	2.14%	279	321	69	27.18%	10.69%	317	419	243	41.67%	27.25%
12	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	4,037	4,268	-	0.00%	0.00%	4,037	4,268	(198)	-11.27%	-11.27%	1,388	1,437	305	20.89%	13.66%
13	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,87,955	1,88,984	4,296	2.03%	0.00%	1,87,955	1,88,984	12,669	7.78%	0.00%	1,31,939	1,32,739	10,802	8.16%	5.33%
14	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	9,509	9,643	200	2.10%	1.37%	9,509	9,643	984	8.70%	5.69%	16,541	16,852	1,799	8.97%	5.87%
15	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	60	2.47%	1.61%	14,618	14,618	175	2.23%	1.46%
16	D13 Infrastructure- PSU- debentures / Bonds	IPFD	87,354	89,832	1,505	1.64%	1.64%	87,354	89,832	11,059	11.96%	10.23%	1,17,363	1,26,184	10,662	8.63%	7.42%
17	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	13,413	13,634	269	2.01%	1.31%	13,413	13,634	951	8.20%	5.36%	11,000	11,073	967	8.47%	5.54%
	E Approved Investment Subject To Exposure Norms																
18	E01 PSU - Equity shares - Quoted	EAEQ	5,386	4,988	152	3.38%	3.42%	5,386	4,988	297	9.05%	6.80%	1,770	1,666	373	23.13%	15.13%
19	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	79,351	88,457	301	0.41%	0.32%	79,351	88,457	2,352	3.69%	2.11%	48,443	51,326	1,258	4.16%	2.72%
20	E05 Corporate Securities - Bonds - Taxable	EPBT	3,525	3,652	77	2.19%	1.43%	3,525	3,652	313	8.88%	5.81%	3,532	3,652	636	8.34%	5.45%
21	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	1,94,853	1,97,047	4,245	1.88%	1.23%	1,94,853	1,97,047	15,962	8.13%	5.32%	1,56,930	1,58,216	9,616	8.47%	5.54%
22	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	44,054	44,978	960	2.18%	1.43%	44,054	44,978	1,836	7.76%	5.07%	9,093	9,134	1,544	9.40%	6.15%
23	E17 Deposits - Deposit with scheduled banks	ECDB	4,500	4,500	35	1.23%	0.80%	4,500	4,500	70	2.33%	1.52%	2,700	2,700	845	11.56%	7.56%
24	E18 Deposits - CDs with Scheduled Banks	EDCD	-	-	109	2.19%	1.43%	-	-	1,271	6.53%	4.27%	33,643	33,643	526	2.70%	1.76%
25	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	22,996	23,000	396	0.99%	0.64%	22,996	23,000	1,304	2.19%	1.44%	-	-	-	0.00%	0.00%
26	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	-	0.00%	0.00%	-	-	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	ECCAM	-	-	-	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%	-	-	172	4.90%	3.20%
30	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,500	2,619	56	2.26%	1.48%	2,500	2,619	256	9.17%	6.00%	6,070	6,293	943	7.89%	5.16%
31	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	16,745	16,762	548	2.11%	1.38%	16,745	16,762	2,884	7.03%	4.60%	26,749	26,794	2,206	6.36%	4.16%
32	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	6,999	6,838	30	0.26%	0.17%	6,999	6,838	884	6.83%	4.47%	13,498	13,389	831	6.15%	4.02%
33	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	36,212	35,201	804	2.22%	1.45%	36,212	35,201	3,200	8.91%	5.82%	32,676	32,566	369	1.27%	0.83%
	F Other than Approved Securities																
34	F06 Debentures	OLDB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
35	F10 Preference Shares	OPSH	10,825	10,847	219	2.02%	2.02%	10,825	10,847	798	8.21%	8.21%	7,525	7,669	738	7.30%	7.30%
36	F13 Term Loans (without Charge)	OTLW	1,667	1,667	37	1.89%	1.24%	1,667	1,667	226	8.81%	5.76%	3,333	3,333	440	10.38%	6.79%
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)	OEPD	4,250	4,250	(750)	-15.79%	-10.32%	4,250	4,250	(750)	-15.19%	-9.93%	5,000	5,000	-	0.00%	0.00%
40	E25 Reclassified Approved Investments - Debt	ORAD	-	-	-	0.00%	0.00%	-	-	20	6.76%	4.42%	304	306	29	9.41%	6.16%
41	C42 Reclassified Approved Investments - Debt	IORD	-	-	(1,222)	0.00%	0.00%	-	-	(4,717)	-125.48%	-82.05%	-	-	-	0.00%	0.00%
42	C18 Reclassified Approved Investments - Debt	HORD	22,133	22,435	492	2.23%	0.00%	22,133	22,435	1,643	8.65%	0.00%	-	-	-	0.00%	0.00%
43	E22 Debt Capital Instruments (DCI-Basel-III)	ODCI	2,000	2,332	28	1.41%	0.92%	2,000	2,332	28	1.41%	0.92%	-	-	-	0.00%	0.00%
	TOTAL		16,70,820	16,85,607	26,915	1.64%	1.07%	16,70,820	16,85,607	1,14,314	6.81%	4.45%	13,96,312	14,00,005	1,07,368	7.94%	5.19%