

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

Statement As on: 30th June 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	4,90,361	4,93,370	12,617	2.72%	1.77%	4,90,361	4,93,370	12,617	2.72%	1.77%	4,29,617	4,03,618	8,249	1.92%	1.26%
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	1,43,705	1,48,101	3,488	2.43%	1.58%	1,43,705	1,48,101	3,488	2.43%	1.58%	20,331	19,695	395	1.94%	1.27%
5	B3 State Government Guaranteed Loans	SGGL	1,79,764	1,85,736	4,562	2.49%	1.62%	1,79,764	1,85,736	4,562	2.49%	1.62%	1,22,103	1,18,592	2,412	1.92%	1.25%
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%	-	-	-	0.00%	0.00%	18,968	18,953	280	1.75%	1.14%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	189	189	5	2.69%	1.75%	189	189	5	2.69%	1.75%	231	231	5	2.14%	1.40%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	1,69,634	1,72,672	3,263	1.77%	1.15%	1,69,634	1,72,672	3,263	1.77%	1.15%	1,95,708	1,94,869	4,031	2.10%	1.37%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	2,694	3,041	164	6.27%	4.81%
D Infrastructure Investments																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	1,866	1,920	-	0.00%	0.00%	1,866	1,920	-	0.00%	0.00%	-	-	64	20.28%	13.26%
	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	2,988	3,327	397	10.68%	6.95%	2,988	3,327	397	10.68%	6.95%	-	-	(230)	-16.58%	-10.84%
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	1,83,298	1,85,085	4,527	2.80%	1.82%	1,83,298	1,85,085	4,527	2.80%	1.82%	1,31,677	1,28,718	2,637	2.00%	1.32%
13	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	9,507	9,604	240	2.52%	1.64%	9,507	9,604	240	2.52%	1.64%	16,535	16,592	366	2.22%	1.45%
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	4,798	4,767	141	2.53%	1.66%
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	56,821	59,111	2,237	2.66%	2.28%	56,821	59,111	2,237	2.66%	2.28%	1,04,597	1,10,058	3,717	3.41%	2.90%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	5,917	6,149	127	2.14%	1.39%	5,917	6,149	127	2.14%	1.39%	11,000	10,738	227	2.06%	1.35%
16	D32 Passively Managed Equity ETF (Non Promoter Group)	EETF	5,862	5,842	-	0.00%	0.00%	5,862	5,842	-	0.00%	0.00%	-	-	-	0.00%	0.00%
17	D35 Debt Capital Instruments (DCI-Basel III)	EDCI	1,000	1,081	3	0.31%	0.20%	1,000	1,081	3	0.31%	0.20%	-	-	-	0.00%	0.00%
18	C27 Long Term Bank Bonds Approved Investment Infrastructure	IOLB	7,500	7,574	153	2.03%	1.32%	7,500	7,574	153	2.03%	1.32%	-	-	-	0.00%	0.00%
E Approved Investment Subject To Exposure Norms																	
16	E01 PSU - Equity shares - Quoted	EAEQ	4,075	3,574	84	2.06%	1.45%	4,075	3,574	84	2.06%	1.45%	2,204	1,908	-	0.00%	0.00%
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	85,614	94,230	606	0.76%	0.56%	85,614	94,230	606	0.76%	0.56%	59,667	65,690	880	1.66%	1.23%
18	E05 Corporate Securities - Bonds - Taxable	EPBT	2,500	2,599	79	3.16%	2.06%	2,500	2,599	79	3.16%	2.06%	3,531	3,557	79	2.23%	1.46%
19	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	1,69,592	1,71,709	3,990	2.15%	1.40%	1,69,592	1,71,709	3,990	2.15%	1.40%	1,83,394	1,82,528	3,696	2.07%	1.35%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	44,034	45,087	1,030	2.34%	1.52%	44,034	45,087	1,030	2.34%	1.52%	9,092	8,943	185	2.03%	1.33%
21	E17 Deposits - Deposit with scheduled banks	ECDB	-	-	24	0.00%	0.00%	-	-	24	0.00%	0.00%	-	-	1	0.00%	0.00%
22	E18 Deposits - CDs with Scheduled Banks	EDCD	9,555	9,547	21	0.22%	0.15%	9,555	9,547	21	0.22%	0.15%	24,133	24,086	462	1.93%	1.26%
23	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	52,560	52,560	275	0.56%	0.37%	52,560	52,560	275	0.56%	0.37%	-	-	-	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	ECPP	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	5	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%	-	-	-	0.00%	0.00%
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,500	2,599	59	2.37%	1.54%	2,500	2,599	59	2.37%	1.54%	6,064	6,011	134	2.20%	1.44%
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	202	0.65%	0.42%	-	-	202	0.65%	0.42%	41,304	41,321	1,302	2.23%	1.46%
30	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	6,999	6,913	146	2.08%	1.36%	6,999	6,913	146	2.08%	1.36%	13,493	13,177	280	2.07%	1.36%
31	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	EAPB	36,212	35,287	812	2.24%	1.46%	36,212	35,287	812	2.24%	1.46%	32,665	31,939	719	2.20%	1.44%
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	10,825	10,858	223	2.06%	2.05%	10,825	10,858	223	2.06%	2.05%	7,525	7,626	155	2.06%	2.06%
32	F13 Term Loans (without Charge)	OTLW	1,250	1,250	38	2.46%	1.60%	1,250	1,250	38	2.46%	1.60%	2,917	2,917	71	2.21%	1.45%
33	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
34	F17 Securitised Assets	OPSA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
35	F04 Equity Shares (PSUs & Unlisted)	OEPU	4,250	4,250	-	0.00%	0.00%	4,250	4,250	-	0.00%	0.00%	5,000	5,000	-	0.00%	0.00%
36	E25 Reclassified Approved Investments - Debt	ORAD	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	302	303	7	2.33%	1.52%
37	C42 Reclassified Approved Investments - Debt	IORD	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	-	-
38	C18 Reclassified Approved Investments - Debt	HORD	4,854	4,869	(7,941)	-48.28%	-48.28%	4,854	4,869	(7,941)	-48.28%	-48.28%	-	-	-	-	-
39	E22 Debt Capital Instruments (DCI-Basel-III)	ODCI	-	-	24	4.60%	2.99%	-	-	24	4.60%	2.99%	-	-	-	-	-
	TOTAL		16,93,235	17,25,094	31,291	1.80%	1.17%	16,93,235	17,25,094	31,291	1.80%	1.17%	14,49,550	14,24,877	30,437	2.08%	1.36%