

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

Statement As on: 30th Sep 2013

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	171,218	162,342	3,808	2.29%	1.51%	171,218	162,342	7,482	4.77%	3.15%	147,036	148,890	11,644	7.97%	5.39%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,133	1,029	23	2.01%	1.33%	1,133	1,029	45	3.99%	2.63%	1,136	1,118	93	7.92%	5.35%
3	A4 Treasury Bills	CTRB	-	-	64	1.80%	1.19%	-	-	64	3.58%	2.36%	-	-	3	1.66%	1.12%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	-	-	(143)	-0.92%	-0.92%	-	-	110	0.71%	0.71%	15,523	15,377	1,023	6.58%	6.58%
5	B3 State Government Guaranteed Loans	SGGL	35,212	34,353	784	2.25%	1.48%	35,212	34,353	1,531	4.46%	2.94%	33,703	35,179	1,572	8.17%	5.52%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,752	2,480	56	2.04%	1.35%	2,752	2,480	68	4.06%	2.68%	484	485	381	8.35%	5.64%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	737	813	19	2.48%	1.64%	737	813	38	5.76%	3.80%	562	573	87	13.39%	9.04%
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	59,877	59,551	1,410	2.53%	1.67%	59,877	59,551	2,625	4.98%	3.29%	45,565	46,582	4,118	9.53%	6.44%
D Infrastructure Investments																	
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	49	4.94%	3.34%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	89,902	88,143	2,139	2.26%	1.49%	89,902	88,143	4,066	4.59%	3.03%	77,854	79,183	7,294	8.84%	5.97%
13	D9 Infrastructure - PSU - Debentures/ Bonds	IPFD	67,053	77,270	1,093	1.98%	1.95%	67,053	77,270	2,037	3.89%	3.89%	49,546	50,441	1,823	7.50%	7.35%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	19,526	19,052	456	2.33%	1.54%	19,526	19,052	874	4.65%	3.07%	16,025	16,148	817	8.54%	5.77%
15	D13 Infrastructure - Term Loans (with Charge)	ILWC	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	42	6.98%	4.72%
E Approved Investment Subject To Exposure Norms																	
18	E9 Corporate Securities - Bonds - Taxable	EPBT	23,748	23,243	547	2.29%	1.51%	23,748	23,243	1,070	4.56%	3.01%	22,935	23,215	3,776	9.94%	6.72%
22	E13 Corporate Securities (Approved Investment) - Debentures	ECOS	32,754	32,235	771	2.41%	1.59%	32,754	32,235	1,527	4.83%	3.19%	29,960	30,399	2,458	9.25%	6.25%
23	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	8,601	8,622	209	2.43%	1.61%	8,601	8,622	417	4.86%	3.21%	8,548	8,714	375	8.70%	5.88%
24	E20 Deposits - Deposit with scheduled banks	ECDB	84,715	84,715	2,474	2.65%	1.75%	84,715	84,715	4,936	5.27%	3.48%	90,212	90,212	8,081	10.61%	7.16%
25	E21 Deposits - CDs with Scheduled Banks	EDCD	11,929	11,929	266	2.14%	1.41%	11,929	11,929	565	4.33%	2.86%	9,468	9,468	1,667	9.98%	6.74%
27	E24 Commercial Papers issued by all India Financial Institutions - rated very strong or	ECCP	2,391	2,493	49	2.07%	1.37%	2,391	2,493	89	3.78%	2.50%	-	-	-	0.00%	0.00%
29	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,258	4,153	92	2.16%	1.43%	4,258	4,153	182	4.26%	2.81%	4,266	4,247	375	8.64%	5.84%
30	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,988	2,913	70	2.34%	1.54%	2,988	2,913	139	4.64%	3.06%	2,989	3,076	105	7.95%	5.37%
31	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	24	0.36%	0.36%	-	-	120	1.87%	1.49%	0	-	306	7.34%	7.26%
F Other than Approved Securities																	
33	F16 Securitised Assets	OPSA	5,972	5,899	134	2.27%	1.50%	5,972	5,899	264	4.52%	2.98%	5,708	5,696	617	8.43%	5.70%
35	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	4	0.04%	0.10%	-	-	54	1.00%	1.00%	0	-	199	8.86%	8.82%
36	F04 Equity Shares (PSU & Unlisted)	OEPU	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	(169)	-51.12%	-34.53%
TOTAL			624,766	621,234	14,348	2.20%	1.51%	624,766	621,234	28,301	4.55%	3.14%	561,520	569,003	46,738	8.82%	6.16%