

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

Statement As on: 31st Dec 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 | 182,708 | 174,844 | 3,557 | 2.04% | 1.35% | 182,708 | 174,844 | 11,039 | 6.68% | 4.41% | 147,036 | 148,890 | 11,644 | 7.97% | 5.39% |
| 2 | A3 Deposit under Sec 7 of Insurance Act, 1938 | CDSS | 1,131 | 1,037 | 23 | 2.00% | 1.32% | 1,131 | 1,037 | 68 | 5.99% | 3.95% | 1,136 | 1,118 | 93 | 7.92% | 5.35% |
| 3 | A4 Treasury Bills | CTRB | - | - | - | 0.00% | 0.00% | - | - | 64 | 1.28% | 0.85% | - | - | 3 | 1.66% | 1.12% |
| | B Government Securities / Other Approved Securities | | | | | | | | | | | | | | | | |
| 4 | B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds | CGSL | - | - | - | 0.00% | 0.00% | - | - | 110 | 2.14% | 2.14% | 15,523 | 15,377 | 1,023 | 6.58% | 6.58% |
| 5 | B3 State Government Guaranteed Loans | SGGL | 36,719 | 35,971 | 806 | 2.22% | 1.47% | 36,719 | 35,971 | 2,336 | 6.49% | 4.29% | 33,703 | 35,179 | 1,572 | 8.17% | 5.52% |
| 6 | B4 Other Approved Securities (excluding Infrastructure Investments) | SGOA | 2,756 | 2,496 | 57 | 2.06% | 1.36% | 2,756 | 2,496 | 125 | 5.54% | 3.66% | 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 | 702 | 815 | 20 | 2.75% | 1.81% | 702 | 815 | 58 | 8.27% | 5.46% | 562 | 573 | 87 | 13.39% | 9.04% |
| 10 | C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB | HTDN | 63,563 | 63,459 | 1,480 | 2.37% | 1.56% | 63,563 | 63,459 | 4,105 | 7.32% | 4.83% | 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 | 88,234 | 86,820 | 2,226 | 2.22% | 1.47% | 88,234 | 86,820 | 6,291 | 6.81% | 4.49% | 77,854 | 79,183 | 7,294 | 8.84% | 5.97% |
| 13 | D9 Infrastructure - PSU - Debentures/ Bonds | IPFD | 67,015 | 65,725 | 1,299 | 0.00% | 1.94% | 67,015 | 65,725 | 3,336 | 5.70% | 5.70% | 49,546 | 50,441 | 1,823 | 7.50% | 7.35% |
| 13 | D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds | ICTD | 17,024 | 16,666 | 449 | 0.00% | 0.00% | 17,024 | 16,666 | 1,323 | 7.02% | 4.63% | 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 | 24,751 | 24,348 | 599 | 2.36% | 1.56% | 24,751 | 24,348 | 1,668 | 6.90% | 4.56% | 22,935 | 23,215 | 3,776 | 9.94% | 6.72% |
| 22 | E13 Corporate Securities (Approved Investment) -Debentures | ECOS | 36,752 | 36,433 | 827 | 2.37% | 1.56% | 36,752 | 36,433 | 2,354 | 7.15% | 4.72% | 29,960 | 30,399 | 2,458 | 9.25% | 6.25% |
| 23 | E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group | EDPG | 8,574 | 8,570 | 155 | 1.81% | 1.19% | 8,574 | 8,570 | 572 | 6.67% | 4.40% | 8,548 | 8,714 | 375 | 8.70% | 5.88% |
| 24 | E20 Deposits - Deposit with scheduled banks | ECDB | 77,015 | 77,015 | 2,187 | 2.78% | 1.83% | 77,015 | 77,015 | 7,122 | 8.07% | 5.33% | 90,212 | 90,212 | 8,081 | 10.61% | 7.16% |
| 25 | E21 Deposits - CDs with Scheduled Banks | EDCD | 14,501 | 14,501 | 283 | 2.20% | 1.45% | 14,501 | 14,501 | 848 | 6.67% | 4.40% | 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 | 2,442 | 2,442 | 50 | 2.07% | 1.36% | 2,442 | 2,442 | 139 | 5.85% | 3.86% | - | - | - | 0.00% | 0.00% |
| 29 | E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks | EUPD | 4,254 | 4,168 | 92 | 2.17% | 1.43% | 4,254 | 4,168 | 274 | 6.43% | 4.25% | 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 | 2,987 | 2,931 | 70 | 2.33% | 1.54% | 2,987 | 2,931 | 208 | 6.98% | 4.60% | 2,989 | 3,076 | 105 | 7.95% | 5.37% |
| 31 | E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes | EGMF | 11,049 | 11,049 | 143 | 1.87% | 1.87% | 11,049 | 11,049 | 263 | 6.48% | 6.48% | 0 | - | 306 | 7.34% | 7.26% |
| | F Other than Approved Securities | | | | | | | | | | | | | | | | |
| 33 | F16 Securitised Assets | OPSA | 6,107 | 6,054 | 134 | 0.00% | 0.00% | 6,107 | 6,054 | 398 | 6.72% | 4.44% | 5,708 | 5,696 | 617 | 8.43% | 5.70% |
| 35 | F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes | OMGS | - | - | 2 | 1.52% | 1.52% | - | - | 56 | 6.02% | 6.02% | 0 | - | 199 | 8.86% | 8.82% |
| 36 | F04 Equity Shares (PSU & Unlisted) | OEPD | - | - | - | 0.00% | 0.00% | - | - | - | 0.00% | 0.00% | - | - | (169) | -51.12% | -34.53% |
| | TOTAL | | 648,285 | 635,344 | 14,459 | 2.23% | 1.55% | 648,285 | 635,344 | 42,758 | 6.80% | 4.71% | 561,520 | 569,003 | 46,738 | 8.82% | 6.16% |