

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

Statement As on: 31st Mar 2014

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	205,431	198,576	4,236	2.10%	1.38%	205,431	198,576	15,275	8.95%	5.90%	147,036	148,890	11,644	7.97%	5.39%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,129	1,039	22	1.96%	1.30%	1,129	1,039	90	7.95%	5.25%	1,136	1,118	93	7.92%	5.35%
3	A4 Treasury Bills	CTRB	-	-	-	0.00%	0.00%	-	-	65	0.84%	0.56%	-	-	3	1.66%	1.12%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	15,000	15,200	97	0.68%	0.45%	15,000	15,200	207	1.36%	0.90%	15,523	15,377	1,023	6.58%	6.58%
5	B3 State Government Guaranteed Loans	SGGL	36,707	36,069	810	2.21%	1.46%	36,707	36,069	3,147	8.94%	5.90%	33,703	35,179	1,572	8.17%	5.52%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,758	2,516	55	2.00%	1.32%	2,758	2,516	180	8.15%	5.38%	484	485	381	8.35%	5.64%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
7	C5 Housing - Securitised Assets (Approved Investment)	HMBS	639	673	17	2.49%	1.64%	639	673	74	11.21%	7.40%	562	573	87	13.39%	9.04%
8	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	62,815	62,628	1,581	2.43%	1.61%	62,815	62,628	5,686	9.82%	6.48%	45,565	46,582	4,118	9.53%	6.44%
9	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	3,650	89	2.45%	1.61%	3,652	3,650	89	2.45%	1.61%	-	-	-	-	-
D Infrastructure Investments																	
10	D7 Infrastructure - Securitised Assets (Approved)	IESA	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	49	4.94%	3.34%
11	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	81,991	81,145	1,772	2.19%	1.45%	81,991	81,145	8,063	9.07%	5.99%	77,854	79,183	7,294	8.84%	5.97%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPFD	79,589	78,306	1,609	2.13%	1.41%	79,589	78,306	4,945	7.99%	5.27%	49,546	50,441	1,823	7.50%	7.35%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	17,022	16,770	385	2.26%	1.49%	17,022	16,770	1,708	9.23%	6.09%	16,025	16,148	817	8.54%	5.77%
14	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																	
15	E9 Corporate Securities - Bonds - Taxable	EPBT	17,253	16,998	448	2.11%	1.40%	17,253	16,998	2,116	9.02%	5.96%	22,935	23,215	3,776	9.94%	6.72%
16	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	39,734	39,733	858	2.37%	1.57%	39,734	39,733	3,213	9.64%	6.36%	29,960	30,399	2,458	9.25%	6.25%
17	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	8,548	8,607	153	1.79%	1.18%	8,548	8,607	725	8.46%	5.59%	8,548	8,714	375	8.70%	5.88%
18	E20 Deposits - Deposit with scheduled banks	ECDB	62,336	62,336	1,969	2.76%	1.82%	62,336	62,336	8,982	10.65%	7.03%	90,212	90,212	8,081	10.61%	7.16%
19	E21 Deposits - CDs with Scheduled Banks	EDCD	18,538	18,538	368	2.23%	1.47%	18,538	18,538	1,216	8.78%	5.80%	9,468	9,468	1,667	9.98%	6.74%
20	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	-	-	23	0.92%	0.61%	-	-	161	6.77%	4.47%	-	-	-	0.00%	0.00%
21	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,248	4,186	87	2.05%	1.35%	4,248	4,186	361	8.48%	5.60%	4,266	4,247	375	8.64%	5.84%
22	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,987	2,951	68	2.29%	1.51%	2,987	2,951	277	9.26%	6.11%	2,989	3,076	105	7.95%	5.37%
23	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	152	1.65%	1.09%	-	-	415	6.43%	4.25%	0	-	306	7.34%	7.26%
F Other than Approved Securities																	
24	F16 Securitised Assets	OPSA	3,746	3,711	96	1.89%	1.24%	3,746	3,711	494	8.67%	5.72%	5,708	5,696	617	8.43%	5.70%
25	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	30	0.49%	0.32%	-	-	86	2.38%	1.57%	0	-	199	8.86%	8.82%
26	F04 Equity Shares (PSU & Unlisted)	OPEU	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	(169)	-51.12%	-34.53%
TOTAL			664,121	653,634	14,925	2.14%	1.50%	664,121	653,634	57,575	8.54%	5.92%	561,520	569,003	46,738	8.82%	6.16%