

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

Statement As on: 30th Jun 2014

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

| 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 | 254,312 | 252,192 | 4,988 | 1.96% | 1.29% | 254,312 | 252,192 | 4,988 | 1.96% | 1.29% | 205,431 | 198,576 | 15,275 | 8.95% | 5.90% |
| 2 | A3 Deposit under Sec 7 of Insurance Act, 1938 | CDSS | 1,127 | 1,061 | 22 | 1.98% | 1.31% | 1,127 | 1,061 | 22 | 1.98% | 1.31% | 1,129 | 1,039 | 90 | 7.95% | 5.25% |
| 3 | A4 Treasury Bills | CTRB | - | - | 165 | 1.90% | 1.25% | - | - | 165 | 1.90% | 1.25% | - | - | 65 | 0.84% | 0.56% |
| B Government Securities / Other Approved Securities | | | | | | | | | | | | | | | | | |
| 4 | B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds | CGSL | 25,692 | 26,510 | 498 | 1.94% | 1.28% | 25,692 | 26,510 | 498 | 1.94% | 1.28% | 15,000 | 15,200 | 207 | 1.36% | 0.90% |
| 5 | B3 State Government Guaranteed Loans | SGGL | 28,685 | 28,512 | 596 | 2.08% | 1.37% | 28,685 | 28,512 | 596 | 2.08% | 1.37% | 36,707 | 36,069 | 3,147 | 8.94% | 5.90% |
| 6 | B4 Other Approved Securities (excluding Infrastructure Investments) | SGOA | 2,761 | 2,596 | 56 | 2.03% | 1.34% | 2,761 | 2,596 | 56 | 2.03% | 1.34% | 2,758 | 2,516 | 180 | 8.15% | 5.38% |
| C Housing and Loans to State Govt for housing and fire fighting equipment | | | | | | | | | | | | | | | | | |
| 7 | C5 Housing - Securitised Assets (Approved Investment) | HMB5 | 588 | 571 | 15 | 2.54% | 1.67% | 588 | 571 | 15 | 2.54% | 1.67% | 639 | 673 | 74 | 11.21% | 7.40% |
| 8 | C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB | HTDN | 58,039 | 58,296 | 1,473 | 2.54% | 1.68% | 58,039 | 58,296 | 1,473 | 2.54% | 1.68% | 62,815 | 62,628 | 5,686 | 9.82% | 6.48% |
| 9 | C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB | HFDN | 3,652 | 3,938 | 80 | 2.18% | 2.18% | 3,652 | 3,938 | 80 | 2.18% | 2.18% | 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% | - | - | - | 0.00% | 0.00% |
| 11 | D9 Infrastructure - PSU - Debentures/ Bonds | IPTD | 67,645 | 67,852 | 1,859 | 2.75% | 1.81% | 67,645 | 67,852 | 1,859 | 2.75% | 1.81% | 81,991 | 81,145 | 8,063 | 9.07% | 5.99% |
| 12 | D9 Infrastructure - PSU - Debentures/ Bonds | IPFD | 79,585 | 79,002 | 1,584 | 1.99% | 1.99% | 79,585 | 79,002 | 1,584 | 1.99% | 1.99% | 79,589 | 78,306 | 4,945 | 7.99% | 5.27% |
| 13 | D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds | ICTD | 17,021 | 17,022 | 390 | 2.29% | 1.51% | 17,021 | 17,022 | 390 | 2.29% | 1.51% | 17,022 | 16,770 | 1,708 | 9.23% | 6.09% |
| 14 | D13 Infrastructure - Term Loans (with Charge) | ILWC | - | - | - | 0.00% | 0.00% | - | - | - | 0.00% | 0.00% | - | - | - | 0.00% | 0.00% |
| E Approved Investment Subject To Exposure Norms | | | | | | | | | | | | | | | | | |
| 15 | E9 Corporate Securities - Bonds - Taxable | EPBT | 13,748 | 13,686 | 386 | 2.81% | 1.85% | 13,748 | 13,686 | 386 | 2.81% | 1.85% | 17,253 | 16,998 | 2,116 | 9.02% | 5.96% |
| 16 | E13 Corporate Securities (Approved Investment) - Debentures | ECOS | 40,079 | 40,426 | 987 | 2.46% | 1.63% | 40,079 | 40,426 | 987 | 2.46% | 1.63% | 39,734 | 39,733 | 3,213 | 9.64% | 6.36% |
| 17 | E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group | EDPG | 8,523 | 8,722 | 154 | 1.80% | 1.19% | 8,523 | 8,722 | 154 | 1.80% | 1.19% | 8,548 | 8,607 | 725 | 8.46% | 5.59% |
| 18 | E20 Deposits - Deposit with scheduled banks | ECDB | 61,940 | 61,940 | 1,739 | 2.81% | 1.85% | 61,940 | 61,940 | 1,739 | 2.81% | 1.85% | 62,336 | 62,336 | 8,982 | 10.65% | 7.03% |
| 19 | E21 Deposits - CDs with Scheduled Banks | EDCD | 23,603 | 23,603 | 450 | 1.91% | 1.26% | 23,603 | 23,603 | 450 | 1.91% | 1.26% | 18,538 | 18,538 | 1,216 | 8.78% | 5.80% |
| 20 | E22 Deposits - Money at call and short notice with banks /Repo | ECMR | 5,290 | 5,110 | 1 | 0.02% | 0.02% | 5,290 | 5,110 | 1 | 0.02% | 0.02% | - | - | - | 0.00% | 0.00% |
| 21 | E23 CCIL (Approved Investment) - CBLO | ECBO | - | - | 0 | 0.02% | 0.02% | - | - | 0 | 0.02% | 0.02% | - | - | - | 0.00% | 0.00% |
| 22 | E24 Commercial Papers issued by all India Financial Institutions rated very strong or | ECCP | - | - | - | 0.00% | 0.00% | - | - | - | 0.00% | 0.00% | - | - | 161 | 6.77% | 4.47% |
| 23 | E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks | EUPD | 4,238 | 4,217 | 84 | 1.99% | 1.31% | 4,238 | 4,217 | 84 | 1.99% | 1.31% | 4,248 | 4,186 | 361 | 8.48% | 5.60% |
| 24 | E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks | EPPD | 2,986 | 3,009 | 69 | 2.31% | 1.52% | 2,986 | 3,009 | 69 | 2.31% | 1.52% | 2,987 | 2,951 | 277 | 9.26% | 6.11% |
| 25 | E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes | EGMF | - | - | 212 | 1.65% | 1.65% | - | - | 212 | 1.65% | 1.65% | - | - | 415 | 6.43% | 4.25% |
| F Other than Approved Securities | | | | | | | | | | | | | | | | | |
| 26 | F16 Securitised Assets | OPSA | 3,830 | 3,809 | 85 | 2.23% | 1.47% | 3,830 | 3,809 | 85 | 2.23% | 1.47% | 3,746 | 3,711 | 494 | 8.67% | 5.72% |
| 27 | F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes | OMGS | - | - | 104 | 1.11% | 1.11% | - | - | 104 | 1.11% | 1.11% | - | - | 86 | 2.38% | 1.57% |
| 28 | F04 Equity Shares (PSU & Unlisted) | OEP4 | - | - | - | 0.00% | 0.00% | - | - | - | 0.00% | 0.00% | - | - | - | 0.00% | 0.00% |
| TOTAL | | | 703,345 | 702,075 | 15,998 | 2.27% | 1.60% | 703,345 | 702,075 | 15,998 | 2.27% | 1.60% | 664,121 | 653,634 | 57,575 | 8.54% | 5.92% |