

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

Statement As on: 30th Sep 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	268,972	267,822	6,179	2.21%	1.46%	268,972	267,822	11,167	4.00%	2.64%	205,431	198,576	15,275	8.95%	5.90%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,126	1,063	23	2.01%	1.33%	1,126	1,063	45	3.99%	2.64%	1,129	1,039	90	7.95%	5.25%
3	A4 Treasury Bills	CTRB	-	-	-	0.00%	0.00%	-	-	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	1,501	1,512	717	2.05%	1.35%	1,501	1,512	1,215	3.48%	2.29%	15,000	15,200	207	1.36%	0.90%
5	B3 State Government Guaranteed Loans	SGGL	22,640	22,659	593	2.14%	1.41%	22,640	22,659	1,189	4.29%	2.83%	36,707	36,069	3,147	8.94%	5.90%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	35,959	36,790	56	2.04%	1.35%	35,959	36,790	113	4.07%	2.69%	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)	HMBS	1,500	1,500	11	1.99%	1.31%	1,500	1,500	26	4.69%	3.10%	639	673	74	11.21%	7.40%
8	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	79,087	79,805	1,440	2.19%	1.44%	79,087	79,805	2,913	4.43%	2.92%	62,815	62,628	5,686	9.82%	6.48%
9	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	27	40	81	2.21%	2.21%	27	40	160	4.39%	4.39%	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	79,286	78,700	1,441	2.27%	1.50%	79,286	78,700	3,300	5.21%	3.44%	81,991	81,145	8,063	9.07%	5.99%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPFD	53,628	55,406	1,611	2.02%	2.01%	53,628	55,406	3,195	4.01%	4.01%	79,589	78,306	4,945	7.99%	5.27%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	18,895	18,950	383	2.73%	1.80%	18,895	18,950	773	5.51%	3.64%	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	12,458	12,545	312	2.83%	1.87%	12,458	12,545	698	6.32%	4.17%	17,253	16,998	2,116	9.02%	5.96%
16	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	44,985	44,699	937	2.45%	1.62%	44,985	44,699	1,923	5.02%	3.32%	39,734	39,733	3,213	9.64%	6.36%
17	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	11,302	11,358	319	5.32%	3.51%	11,302	11,358	473	7.88%	5.20%	8,548	8,607	725	8.46%	5.59%
18	E20 Deposits - Deposit with scheduled banks	ECDB	71,835	71,455	1,799	2.91%	1.92%	71,835	71,455	3,538	5.71%	3.77%	62,336	62,336	8,982	10.65%	7.03%
19	E21 Deposits - CDs with Scheduled Banks	EDCD	8,960	8,960	508	2.35%	1.55%	8,960	8,960	958	4.43%	2.92%	18,538	18,538	1,216	8.78%	5.80%
20	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	3,507	3,483	1	0.02%	0.01%	3,507	3,483	2	0.05%	0.04%	-	-	-	0.00%	0.00%
21	E23 CCIL (Approved Investment) - CBLO	ECBO	-	-	2	0.02%	0.02%	-	-	2	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	6,029	6,016	61	2.25%	1.48%	6,029	6,016	145	5.35%	3.53%	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	2,820	2,837	70	2.34%	1.54%	2,820	2,837	139	4.64%	3.07%	2,987	2,951	277	9.26%	6.11%
25	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	-	162	1.62%	1.62%	-	-	374	3.27%	3.27%	-	-	415	6.43%	4.25%
F Other than Approved Securities																	
26	F10 Preference Shares	OPSH	-	-	84	1.12%	0.74%	-	-	84	1.12%	0.74%	3,746	3,711	494	8.67%	5.72%
27	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	18	0.79%	0.79%	-	-	122	1.91%	1.91%	-	-	86	2.38%	1.57%
28	F17 Securitised Assets	OPSA	8,500	8,500	59	2.37%	1.56%	8,500	8,500	145	5.78%	3.81%	-	-	-	0.00%	0.00%
	TOTAL		733,016	734,100	16,866	2.30%	1.61%	733,016	734,100	32,864	4.48%	3.14%	664,121	653,634	57,575	8.54%	5.92%