

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)
Statement As on: 31st Dec 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	295,845	309,410	7,892	2.57%	1.70%	295,845	309,410	19,059	7.00%	4.62%	205,431	198,576	15,275	8.95%	5.90%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,124	1,118	23	2.00%	1.32%	1,124	1,118	67	5.99%	3.96%	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	24,828	26,237	1,260	4.75%	3.14%	24,828	26,237	2,475	9.29%	6.13%	15,000	15,200	207	1.36%	0.90%
5	B3 State Government Guaranteed Loans	SGGL	27,686	28,733	620	2.24%	1.48%	27,686	28,733	1,809	6.33%	4.18%	36,707	36,069	3,147	8.94%	5.90%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,768	2,756	57	2.06%	1.36%	2,768	2,756	170	6.14%	4.05%	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	526	454	13	2.51%	1.66%	526	454	39	6.92%	4.57%	639	673	74	11.21%	7.40%
8	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	62,977	64,083	1,522	2.35%	1.55%	62,977	64,083	4,435	7.00%	4.62%	62,815	62,628	5,686	9.82%	6.48%
9	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,298	81	2.21%	2.21%	3,652	4,298	241	6.60%	6.60%	3,652	3,650	89	2.45%	1.61%
	D Infrastructure Investments																
11	D8 Infrastructure - PSU - Debentures/ Bonds	IPTD	32,047	32,948	1,203	3.22%	2.12%	32,047	32,948	4,503	7.67%	5.07%	81,991	81,145	8,063	9.07%	5.99%
12	D13 Infrastructure - PSU - Debentures/ Bonds	IPFD	79,553	83,804	1,566	1.97%	1.97%	79,553	83,804	4,761	5.98%	5.98%	79,589	78,306	4,945	7.99%	5.27%
13	D10 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	11,520	11,702	278	2.41%	1.59%	11,520	11,702	1,051	7.13%	4.71%	17,022	16,770	1,708	9.23%	6.09%
14	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	3,500	3,573	26	0.75%	0.50%	3,500	3,573	26	0.75%	0.50%	-	-	-	0.00%	0.00%
	E Approved Investment Subject To Exposure Norms																
15	E05 Corporate Securities - Bonds - Taxable	EPBT	4,529	4,614	240	4.63%	3.05%	4,529	4,614	939	8.74%	5.77%	17,253	16,998	2,116	9.02%	5.96%
16	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	39,316	40,147	957	2.43%	1.60%	39,316	40,147	2,881	7.41%	4.89%	39,734	39,733	3,213	9.64%	6.36%
17	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	6,000	6,080	146	2.44%	1.61%	6,000	6,080	619	9.07%	5.99%	8,548	8,607	725	8.46%	5.59%
18	E17 Deposits - Deposit with scheduled banks	ECDB	62,940	62,940	1,859	2.95%	1.95%	62,940	62,940	5,397	8.67%	5.72%	62,336	62,336	8,982	10.65%	7.03%
19	E18 Deposits - CDs with Scheduled Banks	EDCD	17,146	17,146	453	2.33%	1.54%	17,146	17,146	1,411	6.90%	4.56%	18,538	18,538	1,216	8.78%	5.80%
20	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	-	0.00%	0.00%	-	-	2	0.05%	0.04%	-	-	-	0.00%	0.00%
21	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	3	0.02%	0.01%	-	-	5	0.13%	0.09%	-	-	-	0.00%	0.00%
22	E23 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	E25 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	720	737	21	2.94%	1.94%	720	737	167	6.10%	4.03%	4,248	4,186	361	8.48%	5.60%
24	E26 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,985	3,092	70	2.33%	1.54%	2,985	3,092	208	6.98%	4.60%	2,987	2,951	277	9.26%	6.11%
25	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	11,796	11,796	146	2.17%	1.43%	11,796	11,796	520	5.28%	4.80%	-	-	415	6.43%	4.25%
	F Other than Approved Securities																
26	F10 Preference Shares	OPSH	7,500	7,580	158	2.10%	2.10%	7,500	7,580	242	3.23%	3.23%	3,746	3,711	494	8.67%	5.72%
27	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	2	0.89%	0.59%	-	-	124	2.64%	2.63%	-	-	86	2.38%	1.57%
28	F17 Securitised Assets	OPSA	2,557	2,550	55	2.18%	1.44%	2,557	2,550	200	6.45%	4.26%	-	-	-	0.00%	0.00%
	TOTAL		701,516	725,797	18,653	2.54%	1.76%	701,516	725,797	51,517	6.95%	4.85%	664,121	653,634	57,575	8.54%	5.92%