

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

Statement As on: 30th Sep 2015

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	427,193	441,806	11,374	2.71%	1.79%	427,193	441,806	20,176	5.09%	3.36%	349,915	366,923	26,422	9.09%	6.00%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	-	-	-	0.00%	0.00%	-	-	22	1.95%	1.29%	1,122	1,125	90	7.96%	5.25%
3	A4 Treasury Bills	CTRB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	165	1.92%	1.27%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	16,189	17,304	392	2.42%	1.60%	16,189	17,304	857	5.29%	3.49%	17,228	18,432	3,540	14.57%	9.62%
5	B3 State Government Guaranteed Loans	SGGL	43,179	44,790	754	2.06%	1.36%	43,179	44,790	1,446	4.13%	2.73%	27,678	29,011	2,420	8.54%	5.63%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,777	2,838	57	2.04%	1.35%	2,777	2,838	113	4.07%	2.69%	2,770	2,790	225	8.14%	5.37%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	4,692	4,692	90	1.92%	1.27%	4,692	4,692	90	1.92%	1.27%	-	-	-	0.00%	0.00%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	435	435	11	2.55%	1.68%	435	435	23	5.10%	3.37%	494	399	52	9.40%	6.20%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	84,035	86,142	1,699	2.18%	1.44%	84,035	86,142	3,189	4.49%	2.96%	64,684	66,141	5,897	9.32%	6.15%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,306	81	2.21%	2.21%	3,652	4,306	160	4.39%	4.39%	3,652	4,193	320	8.76%	8.76%
D Infrastructure Investments																	
11	D8 Infrastructure - PSU - Debentures/ Bonds	IPTD	31,486	32,731	692	2.17%	1.43%	31,486	32,731	1,421	4.50%	2.97%	29,528	30,625	5,247	10.21%	6.74%
12	D13 Infrastructure - PSU - Debentures/ Bonds	IPFD	94,542	98,895	1,644	1.94%	1.93%	94,542	98,895	3,229	3.94%	3.92%	79,531	83,616	6,256	7.86%	7.86%
13	D10 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	21,555	21,766	445	2.24%	1.48%	21,555	21,766	1,053	5.42%	3.58%	19,004	19,394	1,391	9.16%	6.05%
14	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	3,500	3,629	78	2.23%	1.47%	3,500	3,629	155	4.44%	2.93%	3,500	3,635	103	2.93%	1.94%
E Approved Investment Subject To Exposure Norms																	
15	E05 Corporate Securities - Bonds - Taxable	EPBT	2,816	2,947	100	2.82%	1.86%	2,816	2,947	192	5.07%	3.35%	4,530	4,674	1,035	11.27%	7.44%
16	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	46,308	47,230	1,063	2.40%	1.58%	46,308	47,230	2,113	4.82%	3.18%	43,370	44,472	3,834	9.75%	6.44%
17	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	8,500	8,621	202	2.38%	1.57%	8,500	8,621	397	4.67%	3.08%	6,000	6,101	762	11.51%	7.60%
18	E17 Deposits - Deposit with scheduled banks	ECDB	39,000	39,000	1,195	3.06%	2.02%	39,000	39,000	2,645	6.16%	4.06%	50,940	50,940	7,133	11.65%	7.69%
19	E18 Deposits - CDs with Scheduled Banks	EDCD	9,663	9,663	308	2.41%	1.59%	9,663	9,663	673	4.46%	2.94%	18,835	18,835	1,748	9.12%	6.02%
20	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	2	0.44%	0.29%
21	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	39	0.61%	0.40%	-	-	62	1.16%	0.76%	11,285	11,300	16	1.67%	1.10%
22	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
23	E25 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	720	741	17	2.40%	1.58%	720	741	34	4.77%	3.15%	720	741	184	8.24%	5.44%
24	E26 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,984	3,133	70	2.34%	1.54%	2,984	3,133	139	4.64%	3.06%	2,985	3,130	277	9.26%	6.11%
25	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	6,400	6,400	116	1.98%	1.31%	6,400	6,400	314	4.09%	2.70%	-	-	704	7.36%	6.19%
F Other than Approved Securities																	
26	F10 Preference Shares	OPSH	11,525	11,498	240	2.08%	2.08%	11,525	11,498	447	4.12%	4.12%	7,500	7,500	406	8.13%	8.13%
27	F13 Term Loans (without Charge)	OTLW	5,000	5,000	126	2.52%	1.67%	5,000	5,000	251	5.02%	3.32%	3,750	3,750	4	0.11%	0.07%
28	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	186	1.49%	0.98%	-	-	415	3.32%	2.19%	-	-	174	3.18%	2.86%
29	F17 Securitised Assets	OPSA	1,307	1,306	36	2.03%	1.34%	1,307	1,306	90	4.10%	2.71%	2,611	2,602	254	8.54%	5.64%
	TOTAL		867,457	894,873	21,012	2.45%	1.70%	867,457	894,873	39,705	4.79%	3.32%	751,633	780,327	68,658	9.25%	6.45%