

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)  
Statement As on: 31st Dec 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			
<b>A Central Government Securities</b>																	
1	A1 Central Government Bonds	CGSB	431,168	436,206	10,326	2.38%	1.57%	431,168	436,206	30,502	7.46%	4.92%	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>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	15,684	16,641	430	2.72%	1.79%	15,684	16,641	1,287	8.00%	5.28%	17,228	18,432	3,540	14.57%	9.62%
5	B3 State Government Guaranteed Loans	SGGL	39,249	39,956	1,495	3.50%	2.31%	39,249	39,956	2,940	7.83%	5.17%	27,678	29,011	2,420	8.54%	5.63%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,423	2,434	57	2.15%	1.42%	2,423	2,434	170	6.22%	4.11%	2,770	2,790	225	8.14%	5.37%
<b>C Housing and Loans to State Govt for housing and fire fighting equipment</b>																	
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	4,791	4,791	99	2.08%	1.38%	4,791	4,791	189	3.98%	2.63%	-	-	-	0.00%	0.00%
8	C5 Housing - Securitised Assets ( Approved Investment)	HMSB	419	419	10	2.42%	1.60%	419	419	33	7.53%	4.97%	494	399	52	9.40%	6.20%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	84,261	86,017	1,896	2.25%	1.49%	84,261	86,017	5,059	6.71%	4.43%	64,684	66,141	5,897	9.32%	6.15%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,137	81	2.21%	2.21%	3,652	4,137	241	6.60%	6.60%	3,652	4,193	320	8.76%	8.76%
<b>D Infrastructure Investments</b>																	
11	D8 Infrastructure - PSU - Debentures/ Bonds	IPTD	50,625	51,864	874	2.15%	1.42%	50,625	51,864	2,295	6.63%	4.38%	29,528	30,625	5,247	10.21%	6.74%
12	D13 Infrastructure - PSU - Debentures/ Bonds	IPFD	95,323	98,675	1,853	1.94%	1.94%	95,323	98,675	5,081	5.88%	5.88%	79,531	83,616	6,256	7.86%	7.86%
13	D10 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	23,583	23,825	478	2.15%	1.42%	23,583	23,825	1,531	7.52%	4.96%	19,004	19,394	1,391	9.16%	6.05%
14	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	3,500	3,599	78	2.23%	1.47%	3,500	3,599	233	6.67%	4.40%	3,500	3,635	103	2.93%	1.94%
<b>E Approved Investment Subject To Exposure Norms</b>																	
15	E05 Corporate Securities - Bonds - Taxable	EPBT	2,815	2,921	65	2.32%	1.53%	2,815	2,921	258	7.43%	4.91%	4,530	4,674	1,035	11.27%	7.44%
16	E09 Corporate Securities (Approved Investment ) -Debentures	ECOS	48,990	49,998	1,212	2.38%	1.57%	48,990	49,998	3,350	7.25%	4.79%	43,370	44,472	3,834	9.75%	6.44%
17	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	8,500	8,634	202	2.38%	1.57%	8,500	8,634	599	7.05%	4.65%	6,000	6,101	762	11.51%	7.60%
18	E17 Deposits - Deposit with scheduled banks	ECDB	35,000	35,000	1,162	3.21%	2.12%	35,000	35,000	3,807	9.35%	6.17%	50,940	50,940	7,133	11.65%	7.69%
19	E18 Deposits - CDs with Scheduled Banks	EDCD	9,859	9,859	196	2.01%	1.32%	9,859	9,859	870	6.52%	4.30%	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	-	-	2	0.17%	0.11%	-	-	64	1.36%	0.90%	11,285	11,300	16	1.67%	1.10%
22	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECPC	2,306	2,306	8	0.35%	0.23%	2,306	2,306	8	0.35%	0.23%	-	-	-	0.00%	0.00%
23	E25 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	720	737	17	2.40%	1.58%	720	737	52	7.17%	4.73%	720	741	184	8.24%	5.44%
24	E26 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,983	3,104	70	2.33%	1.54%	2,983	3,104	208	6.98%	4.60%	2,985	3,130	277	9.26%	6.11%
25	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	6,878	6,878	151	1.90%	1.26%	6,878	6,878	466	5.99%	3.95%	-	-	704	7.36%	6.19%
<b>F Other than Approved Securities</b>																	
26	F10 Preference Shares	OPSH	11,525	11,500	240	2.08%	2.08%	11,525	11,500	687	6.20%	6.20%	7,500	7,500	406	8.13%	8.13%
27	F13 Term Loans (without Charge)	OTWL	5,000	5,000	123	2.47%	1.63%	5,000	5,000	374	7.49%	4.94%	3,750	3,750	4	0.11%	0.07%
28	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	41	0.77%	0.51%	-	-	455	4.07%	2.69%	-	-	174	3.18%	2.86%
29	F17 Securitised Assets	OPSA	1,334	1,330	27	2.05%	1.35%	1,334	1,330	118	6.15%	4.06%	2,611	2,602	254	8.54%	5.64%
<b>TOTAL</b>			<b>890,588</b>	<b>905,831</b>	<b>21,194</b>	<b>2.36%</b>	<b>1.64%</b>	<b>890,588</b>	<b>905,831</b>	<b>60,899</b>	<b>7.12%</b>	<b>4.94%</b>	<b>751,633</b>	<b>780,327</b>	<b>68,658</b>	<b>9.25%</b>	<b>6.45%</b>