

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

Statement As on: 31st Mar 2016

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	390,613	398,125	12,056	2.90%	1.91%	390,613	398,125	42,557	10.36%	6.84%	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	15,684	16,718	384	2.45%	1.61%	15,684	16,718	1,671	10.45%	6.90%	17,228	18,432	3,540	14.57%	9.62%
5	B3 State Government Guaranteed Loans	SGGL	41,981	43,136	886	2.25%	1.49%	41,981	43,136	3,827	10.07%	6.65%	27,678	29,011	2,420	8.54%	5.63%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,187	2,250	45	2.06%	1.36%	2,187	2,250	215	8.28%	5.47%	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	9,523	9,523	124	1.94%	1.28%	9,523	9,523	313	5.73%	3.79%	-	-	-	0.00%	0.00%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	389	389	10	2.46%	1.62%	389	389	43	9.99%	6.60%	494	399	52	9.40%	6.20%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	97,712	99,346	1,988	2.22%	1.46%	97,712	99,346	7,047	8.92%	5.89%	64,684	66,141	5,897	9.32%	6.15%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,230	80	2.18%	2.18%	3,652	4,230	321	8.78%	8.78%	3,652	4,193	320	8.76%	8.76%
D Infrastructure Investments																	
11	D8 Infrastructure- PSU- debentures / Bonds	IPTD	65,285	66,770	1,331	2.12%	1.40%	65,285	66,770	3,626	8.71%	5.75%	29,528	30,625	5,247	10.21%	6.74%
12	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	23,577	23,927	512	2.17%	1.43%	23,577	23,927	2,043	9.65%	6.37%	19,004	19,394	1,391	9.16%	6.05%
13	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	2,299	2,299	10	0.43%	0.29%	2,299	2,299	10	0.43%	0.29%	-	-	-	0.00%	0.00%
14	D13 Infrastructure- PSU- debentures / Bonds	IPFD	95,301	99,727	1,846	1.94%	1.94%	95,301	99,727	6,927	7.81%	7.81%	79,531	83,616	6,256	7.86%	7.86%
15	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	3,500	3,582	77	2.20%	1.45%	3,500	3,582	310	8.87%	5.85%	3,500	3,635	103	2.93%	1.94%
E Approved Investment Subject To Exposure Norms																	
16	E05 Corporate Securities - Bonds - Taxable	EPBT	2,813	2,930	64	2.27%	1.50%	2,813	2,930	322	9.74%	6.43%	4,530	4,674	1,035	11.27%	7.44%
17	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	52,550	53,186	1,269	2.49%	1.64%	52,550	53,186	4,618	9.74%	6.43%	43,370	44,472	3,834	9.75%	6.44%
18	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	13,500	13,609	211	2.07%	1.37%	13,500	13,609	810	9.08%	6.00%	6,000	6,101	762	11.51%	7.60%
19	E17 Deposits - Deposit with scheduled banks	ECDB	25,500	25,500	771	2.87%	1.90%	25,500	25,500	4,578	12.29%	8.12%	50,940	50,940	7,133	11.65%	7.69%
20	E18 Deposits - CDs with Scheduled Banks	EDCD	14,937	14,937	145	1.25%	0.83%	14,937	14,937	1,015	7.86%	5.19%	18,835	18,835	1,748	9.12%	6.02%
21	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%
22	E22 CCIL (Approved Investment) - CBL0	ECBO	-	-	18	0.29%	0.19%	-	-	82	1.64%	1.08%	11,285	11,300	16	1.67%	1.10%
23	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	2,355	2,355	49	2.10%	1.39%	2,355	2,355	57	1.84%	1.22%	-	-	-	0.00%	0.00%
24	E25 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	720	736	17	2.37%	1.57%	720	736	69	9.54%	6.30%	720	741	184	8.24%	5.44%
25	E26 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPDP	2,982	3,114	69	2.30%	1.52%	2,982	3,114	277	9.28%	6.13%	2,985	3,130	277	9.26%	6.11%
26	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	8,518	8,518	153	1.91%	1.26%	8,518	8,518	618	7.33%	4.84%	-	-	704	7.36%	6.19%
F Other than Approved Securities																	
27	F10 Preference Shares	OPSH	11,525	11,716	240	2.08%	2.08%	11,525	11,716	927	8.28%	8.28%	7,500	7,500	406	8.13%	8.13%
28	F13 Term Loans (without Charge)	OTLW	5,000	5,000	120	2.41%	1.59%	5,000	5,000	495	9.90%	6.53%	3,750	3,750	4	0.11%	0.07%
29	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	181	1.23%	0.81%	-	-	636	5.25%	3.47%	-	-	174	3.18%	2.86%
30	F17 Securitised Assets	OPSA	1,361	1,358	27	1.98%	1.31%	1,361	1,358	144	8.15%	5.38%	2,611	2,602	254	8.54%	5.64%
TOTAL			893,464	912,980	22,681	2.48%	1.72%	893,464	912,980	83,580	9.56%	6.63%	751,633	780,327	68,658	9.25%	6.45%