

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

Statement As on: 30th June 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	408,936	419,444	10,124	2.48%	1.63%	408,936	419,444	10,124	2.48%	1.63%	390,613	398,125	42,557	10.36%	6.84%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	22	1.95%	1.29%
3	A4 Treasury Bills	CTRB	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	15,667	16,744	367	2.34%	1.55%	15,667	16,744	367	2.34%	1.55%	15,684	16,718	1,671	10.45%	6.90%
5	B3 State Government Guaranteed Loans	SGGL	48,261	49,616	884	0.00%	0.00%	48,261	49,616	884	2.01%	1.32%	41,981	43,136	3,827	10.07%	6.65%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,190	2,252	44	0.00%	0.00%	2,190	2,252	44	2.03%	1.34%	2,187	2,250	215	8.28%	5.47%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	9,724	9,724	201	2.08%	1.38%	9,724	9,724	201	2.08%	1.38%	9,523	9,523	313	5.73%	3.79%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	371	371	9	2.37%	1.57%	371	371	9	2.37%	1.57%	389	389	43	9.99%	6.60%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	103,010	104,861	2,207	2.22%	1.46%	103,010	104,861	2,207	2.22%	1.46%	97,712	99,346	7,047	8.92%	5.89%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,493	80	2.18%	2.18%	3,652	4,493	80	2.18%	2.18%	3,652	4,230	321	8.78%	8.78%
D Infrastructure Investments																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	62	62	-	0.00%	0.00%	62	62	-	0.00%	0.00%	-	-	-	0.00%	0.00%
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	79,748	81,628	1,593	2.15%	1.42%	79,748	81,628	1,593	2.15%	1.42%	65,285	66,770	3,626	8.71%	5.75%
13	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	23,573	23,969	517	2.19%	1.45%	23,573	23,969	517	2.19%	1.45%	23,577	23,927	2,043	9.65%	6.37%
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	2,350	2,350	51	2.20%	1.45%	2,350	2,350	51	2.20%	1.45%	2,299	2,299	10	0.43%	0.29%
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	95,290	102,457	1,863	1.95%	1.94%	95,290	102,457	1,863	1.95%	1.94%	95,301	99,727	6,927	7.81%	7.81%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	3,500	3,623	77	2.20%	1.45%	3,500	3,623	77	2.20%	1.45%	3,500	3,582	310	8.87%	5.85%
E Approved Investment Subject To Exposure Norms																	
16	E01 PSU - Equity shares - Quoted	EAEQ	423	433	-	0.00%	0.00%	423	433	-	0.00%	0.00%	-	-	-	0.00%	0.00%
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	3,107	3,129	-	0.00%	0.00%	3,107	3,129	-	0.00%	0.00%	-	-	-	0.00%	0.00%
18	E05 Corporate Securities - Bonds - Taxable	EPBT	2,812	2,936	65	2.05%	1.35%	2,812	2,936	65	2.05%	1.35%	2,813	2,930	322	9.74%	6.43%
19	E09 Corporate Securities (Approved Investment) -Debentures	ECOS	85,921	86,947	1,680	2.21%	1.46%	85,921	86,947	1,680	2.21%	1.46%	52,550	53,186	4,618	9.74%	6.43%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	16,297	15,913	344	2.24%	1.48%	16,297	15,913	344	2.24%	1.48%	13,500	13,609	810	9.08%	6.00%
21	E17 Deposits - Deposit with scheduled banks	ECDB	23,000	23,000	621	2.70%	1.78%	23,000	23,000	621	2.70%	1.78%	25,500	25,500	4,578	12.29%	8.12%
22	E18 Deposits - CDs with Scheduled Banks	ECDC	4,761	4,761	97	2.00%	1.32%	4,761	4,761	97	2.00%	1.32%	14,937	14,937	1,015	7.86%	5.19%
23	E19 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%
24	E22 CCIL (Approved Investment) - CBLO	ECBO	-	-	23	0.42%	0.28%	-	-	23	0.42%	0.28%	-	-	82	1.64%	1.08%
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	2,405	2,405	50	2.11%	1.39%	2,405	2,405	50	2.11%	1.39%	2,355	2,355	57	1.84%	1.22%
26	E25 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	720	736	17	2.38%	1.57%	720	736	17	2.38%	1.57%	720	736	69	9.54%	6.30%
27	E26 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,982	3,120	69	2.30%	1.52%	2,982	3,120	69	2.30%	1.52%	2,982	3,114	277	9.28%	6.13%
28	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	4,900	4,901	64	1.13%	0.74%	4,900	4,901	64	1.13%	0.74%	8,518	8,518	618	7.33%	4.84%
F Other than Approved Securities																	
27	F10 Preference Shares	OPSH	11,525	11,703	238	2.06%	2.08%	11,525	11,703	238	2.06%	2.08%	11,525	11,716	927	8.28%	8.28%
28	F13 Term Loans (without Charge)	OTLW	5,000	5,000	120	2.41%	1.59%	5,000	5,000	120	2.41%	1.59%	5,000	5,000	495	9.90%	6.53%
29	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	24,467	24,473	432	1.87%	1.23%	24,467	24,473	432	1.87%	1.23%	-	-	636	5.25%	3.47%
30	F17 Securitised Assets	OPSA	1,387	1,386	27	1.95%	1.28%	1,387	1,386	27	1.95%	1.28%	1,361	1,358	144	8.15%	5.38%
TOTAL			986,042	1,012,438	21,864	2.26%	1.57%	986,042	1,012,438	21,864	2.26%	1.57%	893,464	912,980	83,580	9.56%	6.63%