

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

Statement As on: 30th Sept 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	448,183	471,974	15,361	3.52%	2.32%	448,183	471,974	25,485	6.03%	3.98%	427,193	441,806	20,176	5.09%	3.36%
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	500	500	17	3.37%	2.23%	500	500	17	3.37%	2.23%	-	-	-	0.00%	0.00%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	14,143	15,513	513	3.39%	2.24%	14,143	15,513	881	5.71%	3.77%	16,189	17,304	857	5.29%	3.49%
5	B3 State Government Guaranteed Loans	SGGL	35,555	37,958	1,541	0.00%	0.00%	35,555	37,958	2,425	5.51%	3.63%	43,179	44,790	1,446	4.13%	2.73%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,193	2,342	45	0.00%	0.00%	2,193	2,342	89	4.08%	2.69%	2,777	2,838	113	4.07%	2.69%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
7	C04 Commercial Papers - NHB / Institutions accredited by NHB	HTLN	2,427	2,427	135	3.37%	2.22%	2,427	2,427	336	4.92%	3.25%	4,692	4,692	90	1.92%	1.27%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	348	348	8	2.34%	1.55%	348	348	17	4.72%	3.11%	435	435	23	5.10%	3.37%
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	114,074	117,018	2,499	2.24%	1.48%	114,074	117,018	4,706	4.45%	2.94%	84,035	86,142	3,189	4.49%	2.96%
10	C11 Bonds / Debentures issued by NHB / Institutions accredited by NHB	HFDN	3,652	4,491	80	2.20%	2.20%	3,652	4,491	160	4.38%	4.38%	3,652	4,306	160	4.39%	4.39%
D Infrastructure Investments																	
11	D02 Infrastructure - PSU - Equity shares - Quoted	ITPE	1,236	1,253	83	9.25%	6.11%	1,236	1,253	83	12.06%	7.96%	-	-	-	0.00%	0.00%
	D03 Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	825	708	2	0.35%	0.23%	825	708	2	0.35%	0.23%	-	-	-	0.00%	0.00%
12	D8 Infrastructure- PSU- debentures / Bonds	IPTD	90,227	94,003	1,840	2.17%	1.43%	90,227	94,003	3,433	4.32%	2.85%	31,486	32,731	1,421	4.50%	2.97%
13	D10 Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	22,575	23,255	527	2.27%	1.50%	22,575	23,255	1,044	4.46%	2.94%	21,555	21,766	1,053	5.42%	3.58%
14	D11 Infrastructure - Other Corporate Securities - CPs	ICCP	2,403	2,403	53	2.22%	1.46%	2,403	2,403	104	4.41%	2.91%	-	-	-	0.00%	0.00%
15	D13 Infrastructure- PSU- debentures / Bonds	IPFD	99,096	109,414	1,952	1.98%	1.97%	99,096	109,414	3,815	3.93%	3.93%	94,542	98,895	3,229	3.94%	3.92%
16	D15 Long Term Bank Bonds Approved Investment Infrastructure	ILBI	11,000	11,369	80	1.33%	0.87%	11,000	11,369	157	3.30%	2.18%	3,500	3,629	155	4.44%	2.93%
E Approved Investment Subject To Exposure Norms																	
16	E01 PSU - Equity shares - Quoted	EAEQ	290	291	137	18.79%	12.40%	290	291	137	20.98%	13.85%	-	-	-	0.00%	0.00%
17	E02 Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	10,428	10,276	249	3.27%	2.16%	10,428	10,276	249	3.83%	2.53%	-	-	-	0.00%	0.00%
18	E05 Corporate Securities - Bonds - Taxable	EPBT	3,853	4,061	86	2.24%	1.48%	3,853	4,061	151	4.31%	2.85%	2,816	2,947	192	5.07%	3.35%
19	E09 Corporate Securities (Approved Investment) - Debentures	ECOS	89,410	91,683	1,933	2.26%	1.49%	89,410	91,683	3,613	4.48%	2.96%	46,308	47,230	2,113	4.82%	3.18%
20	E10 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	16,357	16,660	374	2.29%	1.51%	16,357	16,660	717	4.53%	2.99%	8,500	8,621	397	4.67%	3.08%
21	E17 Deposits - Deposit with scheduled banks	ECDB	20,500	20,500	562	2.74%	1.81%	20,500	20,500	1,183	5.44%	3.59%	39,000	39,000	2,645	6.16%	4.06%
22	E18 Deposits - CDs with Scheduled Banks	EDCD	-	-	109	3.03%	2.00%	-	-	206	4.74%	3.13%	9,663	9,663	673	4.46%	2.94%
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	-	-	1	0.14%	0.10%	-	-	24	0.57%	0.38%	-	-	62	1.16%	0.76%
25	E23 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP	-	-	53	2.17%	1.43%	-	-	103	4.28%	2.83%	-	-	-	0.00%	0.00%
26	E25 Application Money	ECAM	-	-	5	0.12%	0.08%	-	-	5	0.11%	0.07%	-	-	-	0.00%	0.00%
27	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	720	736	17	2.41%	1.59%	720	736	34	4.79%	3.16%	720	741	34	4.77%	3.15%
28	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,500	2,702	86	3.04%	2.01%	2,500	2,702	155	5.33%	3.52%	2,984	3,133	139	4.64%	3.06%
29	E30 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	4,035	4,036	138	1.70%	1.12%	4,035	4,036	201	2.78%	1.83%	6,400	6,400	314	4.09%	2.70%
F Other than Approved Securities																	
27	F10 Preference Shares	OPSH	11,525	11,769	241	2.09%	2.09%	11,525	11,769	478	4.15%	4.15%	11,525	11,498	447	4.12%	4.12%
28	F13 Term Loans (without Charge)	OTLW	5,000	5,000	120	2.41%	1.59%	5,000	5,000	241	4.81%	3.18%	5,000	5,000	251	5.02%	3.32%
29	F14 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	96	0.84%	0.56%	-	-	528	2.72%	1.80%	-	-	415	3.32%	2.19%
30	F17 Securitised Assets	OPSA	-	-	12	0.87%	0.57%	-	-	39	4.22%	2.79%	1,307	1,306	90	4.10%	2.71%
	TOTAL		1,013,053	1,062,689	28,953	2.83%	1.95%	1,013,053	1,062,689	50,817	5.07%	3.50%	867,457	894,873	39,705	4.79%	3.32%