

FORM- 1

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

Statement As on: 31st December 2011

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)
	A Central Government Securities													
1	A1 Central Government Bonds	CGSB	128,841	2,552	2.02%	1.36%	128,841	6,281	5.69%	3.84%	92,311	5,559	6.74%	4.50%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,121	22	1.93%	1.31%	1,121	65	5.77%	3.90%	1,136	89	7.75%	5.18%
3	A4 Treasury Bills	CTRB	(0)	-	0.00%	0.00%	(0)	132	3.12%	2.11%	3,270	47	2.20%	1.47%
	B Government Securities / Other Approved Securities													
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	15,772	287	1.73%	1.69%	15,772	860	5.05%	4.94%	17,339	1,175	6.70%	6.45%
5	B2 State Government Bonds/ Development Loans	SGGB												
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	7,904	157	1.98%	1.34%	7,904	469	5.94%	4.02%	7,885	949	7.45%	4.97%
	C Housing and Loans to State Govt for housing and fire fighting equipment													
7	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	-	-	0.00%	0.00%	-	23	1.58%	1.07%	1,470	70	4.90%	3.27%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	846	28	3.25%	2.20%	846	84	8.82%	5.96%	1,041	114	10.74%	7.17%
9	C7 Bonds/Debentures issued by HUDCO	HTHD												
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	33,924	801	2.28%	1.54%	33,924	2,349	6.59%	4.45%	32,611	2,337	8.52%	5.69%
	D Infrastructure Investments													
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	10,736	220	2.13%	1.44%	10,736	631	6.52%	4.41%	7,148	658	9.26%	6.19%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	69,447	1,639	2.25%	1.52%	69,447	4,352	6.55%	4.42%	52,935	5,179	9.45%	6.31%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	6,000	142	2.13%	1.44%	6,000	397	6.19%	4.18%	7,439	688	8.48%	5.66%
14	D12 Infrastructure - Other Corporate Securities - CPs	ICCP												
15	D13 Infrastructure - Term Loans (with Charge)	ILWC	1,268	33	2.29%	1.55%	1,268	114	6.58%	4.44%	2,243	218.05	8.66%	5.78%
	E Approved Investment Subject To Exposure Norms													
16	E1 PSU - (Approved Investment)- Equity Shares quoted	EAEQ												
17	E2 Corporate Securities (Approved Investment) - Equity Shares (ordinary)-Quoted	EACE												
18	E9 Corporate Securities - Bonds - Taxable	EPBT	31,457	837	2.35%	1.59%	31,457	2,231	6.68%	4.51%	31,116	2,955	8.88%	5.93%
19	E10 Corporate Securities - Bonds - Tax free	EPBF												
20	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ												
21	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS												
22	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	28,321	655	2.32%	1.57%	28,321	1,866	6.66%	4.50%	26,426	2,231	8.72%	5.82%
23	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	1,000	21	2.09%	1.41%	1,000	62	6.17%	4.17%	1,000	60	6.05%	4.04%
24	E20 Deposits - Deposit with scheduled banks	ECDB	52,855	1,376	2.64%	1.79%	52,855	4,085	7.57%	5.11%	54,241	2,728	8.99%	6.00%
25	E21 Deposits - CDs with Scheduled Banks	EDCD	18,799	490	2.49%	1.68%	18,799	1,980	6.52%	4.41%	39,365	2,012	6.70%	4.47%
26	E22 Deposits - Money at call and short notice with banks /Repo	ECMR									-	48	0.00%	0.00%

Rs. Lakhs

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27	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP												
28	E25 Application Money	ECAM	25,000	18	0.07%	0.07%	25,000	18	0.07%	0.07%	-	28	2.86%	1.91%
29	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,478	98	2.18%	1.48%	4,478	288	6.42%	4.33%	4,489	330	8.29%	5.54%
30	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	491	12	2.47%	1.67%	491	36	7.39%	4.99%	492	49	9.91%	6.62%
31	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	(0)	34	0.96%	0.96%	(0)	122	4.07%	4.07%	(0)	61	2.71%	2.71%
32	E33 Investment properties - Immovable	EINP												
	F Other than Approved Securities													
33	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH												
34	F5 Other than Approved Investments - Debentures	OLDB												
35	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	5,486	144	1.59%	1.59%	5,486	350	4.72%	4.72%	1,002	375	6.09%	6.09%
36	F16 Equity Shares (PSU & Unlisted)	OEPU	166	-	0.00%	0.00%	166	6	1.76%	1.19%	232	61	17.55%	11.72%
	TOTAL		443,911	9,567	2.20%	1.51%	443,911	26,801	6.29%	4.27%	385,190	28,022.45	7.94%	5.30%