

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)  
Statement As on: 30th Jun 2012  
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	138,179.71	137,358.92	2,563.29	1.88%	1.27%	138,179.71	137,358.92	2,563.29	1.88%	1.27%	123,875.66	121,127.91	8,831.45	7.72%	5.21%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,640.97	1,593.67	23.28	1.81%	1.22%	1,640.97	1,593.67	23.28	1.81%	1.22%	1,116.28	1,064.97	86.45	7.68%	5.19%
3	A4 Treasury Bills	CTRB	-	-	3.25	1.66%	1.12%	-	-	3.25	1.66%	1.12%	-	-	131.92	3.12%	2.11%
<b>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	15,547.01	15,596.70	251.44	1.62%	1.64%	15,547.01	15,596.70	251.44	1.62%	1.64%	18,067.88	18,090.73	1,127.32	6.69%	6.56%
5	B3 State Government Guaranteed Loans	SGGL	6,009.89	6,222.88	90.90	1.88%	1.27%	6,009.89	6,222.88	90.90	1.88%	1.27%	-	-	-	-	-
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	6,417.44	6,375.89	137.16	1.98%	1.34%	6,417.44	6,375.89	137.16	1.98%	1.34%	7,910.38	7,839.13	626.16	7.93%	5.36%
<b>C Housing and Loans to State Govt for housing and fire fighting equipment</b>																	
7	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	-	-	-	-	-	-	-	-	-	-	-	-	23.48	1.58%	1.07%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	703.26	931.95	24.42	3.39%	2.29%	703.26	931.95	24.42	3.39%	2.29%	764.36	955.36	106.15	11.66%	7.88%
9	C7 Bonds/Debentures issued by HUDCO	HTHD	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	37,343.89	37,556.08	762.08	2.15%	1.45%	37,343.89	37,556.08	762.08	2.15%	1.45%	32,905.32	32,811.24	3,144.28	8.78%	5.93%
<b>D Infrastructure Investments</b>																	
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	999.73	977.58	24.92	2.49%	1.68%	999.73	977.58	24.92	2.49%	1.68%	10,919.56	10,717.59	834.45	8.37%	5.65%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPID	80,206.37	79,396.75	1,651.01	2.12%	1.43%	80,206.37	79,396.75	1,651.01	2.12%	1.43%	76,422.39	75,354.85	5,999.52	8.74%	5.90%
13	D9 Infrastructure - PSU - Debentures/ Bonds	IPFD	14,126.30	13,837.40	280.38	1.98%	2.00%	14,126.30	13,837.40	280.38	1.98%	2.00%	14,131.72	14,159.93	301.07	2.53%	2.37%
14	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	6,249.43	6,176.53	137.40	2.20%	1.49%	6,249.43	6,176.53	137.40	2.20%	1.49%	5,999.56	5,917.33	527.77	8.36%	5.65%
15	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
16	D13 Infrastructure - Term Loans (with Charge)	ILWC	634.22	634.22	20.38	2.41%	1.63%	634.22	634.22	20.38	2.41%	1.63%	951.09	951.09	140.82	8.87%	5.99%
<b>E Approved Investment Subject To Exposure Norms</b>																	
17	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
18	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
19	E9 Corporate Securities - Bonds - Taxable	EPBT	40,879.35	40,666.34	697.35	1.95%	1.32%	40,879.35	40,666.34	697.35	1.95%	1.32%	34,466.68	34,067.08	2,930.72	8.82%	5.96%
20	E10 Corporate Securities - Bonds - Tax free	EPBF	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
21	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
22	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
23	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	25,268.24	25,169.81	598.43	2.21%	1.49%	25,268.24	25,169.81	598.43	2.21%	1.49%	26,955.13	26,745.77	2,446.02	8.81%	5.95%
24	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	1,000.00	983.42	20.64	2.06%	1.39%	1,000.00	983.42	20.64	2.06%	1.39%	1,000.00	973.60	82.38	8.24%	5.57%
25	E20 Deposits - Deposit with scheduled banks	ECDB	73,075.00	73,075.00	1,846.83	2.65%	1.79%	73,075.00	73,075.00	1,846.83	2.65%	1.79%	68,075.00	68,075.00	5,584.56	10.15%	6.86%
26	E21 Deposits - CDs with Scheduled Banks	EDCD	26,545.47	26,545.47	676.91	2.28%	1.54%	26,545.47	26,545.47	676.91	2.28%	1.54%	25,933.95	25,933.95	2,509.25	8.76%	5.92%
27	E22 Deposits - Money at call and short notice with banks /Repo	ECCMR	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
28	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
29	E25 Application Money	ICAM	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
30	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,473.17	4,367.95	94.95	2.12%	1.43%	4,473.17	4,367.95	94.95	2.12%	1.43%	4,477.91	4,384.26	385.67	8.61%	5.81%
31	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	490.16	514.25	12.01	2.45%	1.65%	490.16	514.25	12.01	2.45%	1.65%	490.65	517.26	48.35	9.84%	6.65%
32	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	4,901.41	4,901.41	85.32	1.74%	1.67%	4,901.41	4,901.41	85.32	1.74%	1.67%	(0.00)	-	209.42	8.18%	7.58%
33	E33 Investment properties - Immovable	EINP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>F Other than Approved Securities</b>																	
34	F16 Securitised Assets	OPSA	8,498.90	8,480.40	90.58	1.07%	0.72%	8,498.90	8,480.40	90.58	1.07%	0.72%	-	-	-	-	-
35	F5 Other than Approved Investments -Debentures	OLDB	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	8,527.98	8,527.97	89.37	1.48%	1.46%	8,527.98	8,527.97	89.37	1.48%	1.46%	0.00	-	437.05	6.75%	6.58%
37	F04 Equity Shares (PSU & Unlisted)	OEPU	-	-	(168.92)	-51.12%	-34.53%	-	-	(168.92)	-51.12%	-34.53%	180.37	180.37	5.51	1.73%	1.73%
<b>TOTAL</b>			<b>501,717.87</b>	<b>499,890.61</b>	<b>10,013.38</b>	<b>2.05%</b>	<b>1.43%</b>	<b>501,717.87</b>	<b>499,890.61</b>	<b>10,013.38</b>	<b>2.05%</b>	<b>1.43%</b>	<b>454,643.90</b>	<b>449,867.42</b>	<b>36,519.76</b>	<b>8.28%</b>	<b>5.73%</b>

**CERTIFICATION**

Certified that the information given herein are correct and complete to the best of my knowledge and belief and nothing has been concealed or suppressed.

Tapan Singhel  
(Managing Director & CEO)

Date: 9th August, 2012

Note Category of Investment (COI) shall be as per Guidelines

- 1 To be Calculated based on Monthly or lesser frequency 'Weighted Average' of Investments
- 2 Yield Netted for Tax
- 3 FORM-1 shall be prepared in respect of each fund