

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)
Statement As on: 30th Sept 2012
Statement of Investment and Income on Investment
Periodicity of Submission: Quarterly

Rs. Lakhs

No	Category of Investment	Category 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 (%)	Net Yield (%)
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
A Central Government Securities																	
1	A1 Central Government Bonds	CGSB	147,847	147,546	2,846	2.05%	1.38%	147,847	147,546	5,409	3.93%	2.65%	123,876	121,128	8,831	7.72%	5.21%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,139	1,103	25	2.17%	1.47%	1,139	1,103	48	3.96%	2.67%	1,116	1,065	86	7.68%	5.19%
3	A4 Treasury Bills	CTRB	-	-	-	0.00%	0.00%	-	-	3	1.66%	1.12%	-	-	132	3.12%	2.11%
B Government Securities / Other Approved Securities																	
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	15,539	15,718	259	1.66%	1.68%	15,539	15,718	510	3.28%	3.32%	18,068	18,091	1,127	6.69%	6.56%
5	B3 State Government Guaranteed Loans	SGGL	16,054	16,292	189	1.71%	1.16%	16,054	16,292	280	3.53%	2.38%	-	-	-	-	-
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	6,425	6,393	131	2.04%	1.38%	6,425	6,393	269	4.03%	2.72%	7,910	7,839	626	7.93%	5.36%
C Housing and Loans to State Govt for housing and fire fighting equipment																	
7	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	-	-	-	-	-	-	-	-	-	-	-	-	23	1.58%	1.07%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	649	721	22	3.35%	2.26%	649	721	47	6.74%	4.55%	764	955	106	11.66%	7.88%
9	C7 Bonds/Debentures issued by HUDCO	HTHD	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	46,541	47,162	1,075	2.41%	1.63%	46,541	47,162	1,837	4.58%	3.10%	32,905	32,811	3,144	8.78%	5.93%
D Infrastructure Investments																	
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	(0)	-	24	2.44%	1.65%	(0)	-	49	4.93%	3.33%	10,920	10,718	834	8.37%	5.65%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	90,702	91,639	1,970	2.19%	1.48%	90,702	91,639	3,621	4.31%	2.91%	76,422	75,355	6,000	8.74%	5.90%
13	D9 Infrastructure - PSU - Debentures/ Bonds	IPFD	15,141	17,765	293	2.03%	2.03%	15,141	17,765	573	4.01%	4.03%	14,132	14,160	301	2.53%	2.37%
14	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	8,250	8,298	159	2.14%	1.45%	8,250	8,298	296	4.33%	2.93%	6,000	5,917	528	8.36%	5.65%
15	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
16	D13 Infrastructure - Term Loans (with Charge)	ILWC	634	634	14	2.24%	1.51%	634	634	35	4.67%	3.16%	951	951	141	8.87%	5.99%
E Approved Investment Subject To Exposure Norms																	
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	40,499	40,943	965	2.42%	1.64%	40,499	40,943	1,662	4.40%	2.97%	34,467	34,067	2,931	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	20,704	20,991	549	2.10%	1.42%	20,704	20,991	1,147	4.31%	2.91%	26,955	26,746	2,446	8.81%	5.95%
24	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	3,502	3,616	42	1.58%	1.06%	3,502	3,616	63	3.42%	2.31%	1,000	974	82	8.24%	5.57%
25	E20 Deposits - Deposit with scheduled banks	ECDB	86,512	86,512	2,053	2.61%	1.77%	86,512	86,512	3,879	5.23%	3.53%	68,075	68,075	5,585	10.15%	6.86%
26	E21 Deposits - CDs with Scheduled Banks	EDCD	9,374	9,374	562	2.71%	1.83%	9,374	9,374	1,239	4.92%	3.32%	25,934	25,934	2,509	8.76%	5.92%
27	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
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	4,270	4,249	94	2.17%	1.46%	4,270	4,249	189	4.29%	2.90%	4,478	4,384	386	8.61%	5.81%
31	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	490	523	12	2.49%	1.68%	490	523	24	4.94%	3.34%	491	517	48	9.84%	6.65%
32	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	2,385	2,385	81	1.72%	1.72%	2,385	2,385	167	3.46%	3.39%	(0)	-	209	8.18%	7.58%
33	E33 Investment properties - Immovable	EINP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
F Other than Approved Securities																	
34	F16 Securitised Assets	OPSA	9,693	9,660	234	2.44%	1.65%	9,693	9,660	325	3.60%	2.43%	-	-	-	-	-
35	F5 Other than Approved Investments -Debentures	OLDB	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	0	-	69	2.45%	2.45%	0	-	158	3.33%	3.31%	0	-	437	6.75%	6.58%
37	F04 Equity Shares (PSU & Unlisted)	OEPD	-	-	-	0.00%	0.00%	-	-	(169)	-51.12%	-34.53%	180	180	6	1.73%	1.73%
TOTAL			526,350	531,526	11,669	2.24%	1.56%	526,350	531,526	21,661	4.28%	2.98%	454,644	449,867	36,520	8.28%	5.73%

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.

Mr. Tapan Singhel
(Managing Director & CEO)