

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

Statement As on: 31st Dec 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			
A Central Government Securities																	
1	A1 Central Government Bonds	CGSB	158,467	159,488	2,935	1.91%	1.29%	158,467	159,488	8,345	5.83%	3.94%	123,876	121,128	8,831	7.72%	5.21%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,138	1,111	23	2.00%	1.35%	1,138	1,111	71	5.95%	4.02%	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	15,535	15,692	263	1.69%	1.69%	15,535	15,692	773	4.97%	4.97%	18,068	18,091	1,127	6.69%	6.56%
5	B3 State Government Guaranteed Loans	SGGL	33,714	34,720	552	2.02%	1.36%	33,714	34,720	832	5.77%	3.90%	-	-	-	-	-
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	484	480	103	2.31%	1.56%	484	480	371	6.26%	4.23%	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	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	23	1.58%	1.07%
8	C5 Housing - Securitised Assets (Approved Investment)	HMB5	606	597	21	3.32%	2.24%	606	597	67	10.06%	6.79%	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	52,315	53,287	1,248	2.39%	1.61%	52,315	53,287	3,085	6.99%	4.72%	32,905	32,811	3,144	8.78%	5.93%
D Infrastructure Investments																	
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	-	-	0	0.00%	0.00%	-	-	49	4.94%	3.34%	10,920	10,718	834	8.37%	5.65%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPDT	84,439	85,353	2,068	2.42%	1.64%	84,439	85,353	5,689	6.74%	4.55%	76,422	75,355	6,000	8.74%	5.90%
13	D9 Infrastructure - PSU - Debentures/ Bonds	IPFD	24,286	25,385	433	1.85%	1.85%	24,286	25,385	1,007	5.81%	5.81%	14,132	14,160	301	2.53%	2.37%
14	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICID	10,250	10,315	187	2.17%	1.47%	10,250	10,315	483	6.51%	4.40%	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	317	317	8	2.47%	1.67%	317	317	42	7.08%	4.78%	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	43,358	43,737	967	2.36%	1.59%	43,358	43,737	2,629	6.77%	4.57%	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	21,846	22,160	535	2.87%	1.94%	21,846	22,160	1,682	7.03%	4.75%	26,955	26,746	2,446	8.81%	5.95%
24	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	6,023	6,193	114	2.26%	1.53%	6,023	6,193	176	6.09%	4.11%	1,000	974	82	8.24%	5.57%
25	E20 Deposits - Deposit with scheduled banks	ECDB	68,012	68,012	2,178	2.71%	1.83%	68,012	68,012	6,098	8.00%	5.41%	68,075	68,075	5,585	10.15%	6.86%
26	E21 Deposits - CDs with Scheduled Banks	EDCD	6,928	6,928	203	2.17%	1.47%	6,928	6,928	1,442	7.24%	4.89%	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	4,267	4,233	93	2.19%	1.48%	4,267	4,233	282	6.47%	4.37%	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	2,989	3,044	13	0.96%	0.65%	2,989	3,044	37	4.81%	3.25%	491	517	48	9.84%	6.65%
32	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	2,234	2,234	68	1.78%	1.78%	2,234	2,234	235	5.23%	5.15%	(0)	-	209	8.18%	7.58%
33	E33 Investment properties - Immovable	EINP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
F Other than Approved Securities																	
34	F16 Securitised Assets	OPSA	5,571	5,556	155	2.79%	1.89%	5,571	5,556	480	6.10%	4.12%	-	-	-	-	-
35	F5 Other than Approved Investments -Debentures	OLDB	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	-	31	2.07%	2.07%	-	-	189	4.63%	4.60%	0	-	437	6.75%	6.58%
37	F04 Equity Shares (PSU & Unlisted)	OPEU	-	-	-	0.00%	0.00%	-	-	(169)	-51.12%	-34.53%	180	180	6	1.73%	1.73%
TOTAL			542,781	548,843	12,196	2.25%	1.57%	542,781	548,843	33,899	6.55%	4.57%	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.

Ashish Goyal
(Chief Investment Officer)

Date: 31st Jan 2013