

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)
Statement As on: 31st Mar 2013
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	147,036	148,890	3,300	2.13%	1.44%	147,036	148,890	11,644	7.97%	5.39%	123,876	121,128	8,831	7.72%	5.21%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,136	1,118	22	1.96%	1.33%	1,136	1,118	93	7.92%	5.35%	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	15,523	15,377	250	1.61%	1.61%	15,523	15,377	1,023	6.58%	6.58%	18,068	18,091	1,127	6.69%	6.56%
5	B3 State Government Guaranteed Loans	SGGL	33,703	35,179	741	2.20%	1.48%	33,703	35,179	1,572	8.17%	5.52%	-	-	-	-	-
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	484	485	10	2.05%	1.39%	484	485	381	8.35%	5.64%	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	HITL	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	23	1.58%	1.07%
8	C5 Housing - Securitised Assets (Approved Investment)	HIMBS	562	573	19	3.32%	2.25%	562	573	87	13.39%	9.04%	764	955	106	11.66%	7.88%
9	C7 Bonds/Debentures issued by HUDCO	HITHD	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HITDN	45,565	46,582	1,114	2.45%	1.66%	45,565	46,582	4,118	9.53%	6.44%	32,905	32,811	3,144	8.78%	5.93%
D Infrastructure Investments																	
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	-	-	-	0.00%	0.00%	-	-	49	4.94%	3.34%	10,920	10,718	834	8.37%	5.65%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPID	77,854	79,183	1,605	2.09%	1.41%	77,854	79,183	7,294	8.84%	5.97%	76,422	75,355	6,000	8.74%	5.90%
13	D9 Infrastructure - PSU - Debentures/ Bonds	IPFD	49,546	50,441	816	1.80%	1.62%	49,546	50,441	1,823	7.50%	7.35%	14,132	14,160	301	2.53%	2.37%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	16,025	16,148	334	2.09%	1.41%	16,025	16,148	817	8.54%	5.77%	6,000	5,917	528	8.36%	5.65%
14	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
15	D13 Infrastructure - Term Loans (with Charge)	ILWC	-	-	(1)	0.00%	0.00%	-	-	42	6.98%	4.72%	951	951	141	8.87%	5.99%
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	22,935	23,215	1,147	3.24%	2.19%	22,935	23,215	3,776	9.94%	6.72%	34,467	34,067	2,931	8.82%	5.96%
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	29,960	30,399	695	2.36%	1.59%	29,960	30,399	2,458	9.25%	6.25%	26,955	26,746	2,446	8.81%	5.95%
23	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	8,548	8,714	198	2.32%	1.57%	8,548	8,714	375	8.70%	5.88%	1,000	974	82	8.24%	5.57%
24	E20 Deposits - Deposit with scheduled banks	ECDB	90,212	90,212	1,983	2.60%	1.76%	90,212	90,212	8,081	10.61%	7.16%	68,075	68,075	5,585	10.15%	6.86%
25	E21 Deposits - CDs with Scheduled Banks	EDCD	9,468	9,468	225	3.16%	2.13%	9,468	9,468	1,667	9.98%	6.74%	25,934	25,934	2,509	8.76%	5.92%
26	E22 Deposits - Money at call and short notice with banks/Repo	ECMR	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
27	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
28	E25 Application Money	ICAM	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
29	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,266	4,247	93	2.17%	1.47%	4,266	4,247	375	8.64%	5.84%	4,478	4,384	386	8.61%	5.81%
30	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	2,989	3,076	68	2.29%	1.54%	2,989	3,076	105	7.95%	5.37%	491	517	48	9.84%	6.65%
31	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	0	-	71	2.23%	2.23%	0	-	306	7.34%	7.26%	(0)	-	209	8.18%	7.58%
32	E33 Investment properties - Immovable	EINP	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
F Other than Approved Securities																	
33	F16 Securitised Assets	OPSA	5,708	5,696	137	2.42%	1.64%	5,708	5,696	617	8.43%	5.70%	-	-	-	-	-
34	F5 Other than Approved Investments -Debentures	OLDB	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
35	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	0	-	10	1.22%	1.22%	0	-	199	8.86%	8.82%	0	-	437	6.75%	6.58%
36	F04 Equity Shares (PSU & Unlisted)	OEPU	-	-	-	0.00%	0.00%	-	-	(169)	-51.12%	-34.53%	180	180	6	1.73%	1.73%
	TOTAL		561,520	569,003	12,839	2.28%	1.60%	561,520	569,003	46,738	8.82%	6.16%	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.

Date: 10th Apr 2013