

FORM NL-36-YIELD ON INVESTMENTS 1

FORM- 1

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

Statement As on: 30th September 2011

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

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)
Rs. Lakhs														
A Central Government Securities														
1	A1 Central Government Bonds	CGSB	112,881	1,982	1.8%	1.2%	112,881	3,729	3.6%	2.5%	92,311	5,559	6.74%	4.50%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,126	22	1.9%	1.3%	1,126	43	3.8%	2.6%	1,136	89	7.75%	5.18%
3	A4 Treasury Bills	CTRB	(0)	41	1.6%	1.1%	(0)	132	3.1%	2.1%	3,270	47	2.20%	1.47%
B Government Securities / Other Approved Securities														
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	17,031	288	1.7%	1.6%	17,031	573	3.3%	3.2%	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	7,897	158	2.0%	1.4%	7,897	313	4.0%	2.7%	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	-	-	0.0%	0.0%	-	23	1.6%	1.1%	1,470	70	4.90%	3.27%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	929	26	2.7%	1.8%	929	55	5.6%	3.8%	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	35,759	822	2.2%	1.5%	35,759	1,548	4.3%	2.9%	32,611	2,337	8.52%	5.69%
D Infrastructure Investments														
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	9,522	208	2.2%	1.5%	9,522	411	4.4%	3.0%	7,148	658	9.26%	6.19%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPID	81,475	1,552	2.2%	1.5%	81,475	2,713	4.3%	2.9%	52,935	5,179	9.45%	6.31%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	7,472	130	2.0%	1.3%	7,472	255	4.0%	2.7%	7,439	688	8.48%	5.66%
14	D12 Infrastructure - Other Corporate Securities - CPs	ICCP												
15	D13 Infrastructure - Term Loans (with Charge)	ILWC	1,755	38	2.2%	1.5%	1,755	81	4.3%	2.9%	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	35,929	723	2.2%	1.5%	35,929	1,395	4.3%	2.9%	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	28,185	611	2.2%	1.5%	28,185	1,211	4.3%	2.9%	26,426	2,231	8.72%	5.82%
23	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDRG	1,000	20	2.0%	1.4%	1,000	41	4.1%	2.8%	1,000	60	6.05%	4.04%
24	E20 Deposits - Deposit with scheduled banks	ECDB	54,153	1,401	2.6%	1.7%	54,153	2,715	4.9%	3.3%	54,241	2,728	8.99%	6.00%
25	E21 Deposits - CDs with Scheduled Banks	EDCD	21,575	688	2.2%	1.5%	21,575	1,489	4.2%	2.8%	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%
27	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP									-	28	2.86%	1.91%
28	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,481	97	2.2%	1.5%	4,481	190	4.2%	2.9%	4,489	330	8.29%	5.54%
29	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	491	12	2.5%	1.7%	491	24	4.9%	3.3%	492	49	9.91%	6.62%
30	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	1,133	28	0.9%	0.9%	1,133	87	3.2%	3.2%	(0)	61	2.71%	2.71%
31	E33 Investment properties - Immovable	EINP												
F Other than Approved Securities														
32	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH												
33	F5 Other than Approved Investments -Debentures	OLDB												
34	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	0	119	2.1%	2.1%	0	206	3.2%	3.2%	1,002	375	6.09%	6.09%
35	F16 Equity Shares (PSU & Unlisted)	OEPD	216	6	3.1%	2.1%	216	6	2.8%	1.9%	232	61	17.55%	11.72%
	TOTAL		423,010	8,973.03	2.11%	1.38%	423,010	17,239.91	4.12%	2.70%	385,190	28,022	7.94%	5.30%

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.