## 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   Category of In		,												Rs. Lakhs		
No		Category of Investment	Cat Code	Currrent Quarter				Year to date				Previous Year				
No	No			Income									Income Gross		Net Yield	
A Central Government Socialities  1 Al Central Government Socialities  2 Al Depotition of the Approved Socialities Socialities  3 Al Tessawy Bills  3 Al Tessawy Bills  3 Al Tessawy Bills  4 Bill Central Government Socialities  5 Al Central Government Socialities				Investme		Gross	Net Yield	Investme		Gross	Net Yield	Investme				
A Central Government Securities					Investme	Yield (%)	(%)	nt (Rs.)		Yield (%)	(%)	nt (Rs.)	Investme			
A Coveral Government Securities  1 A Coverage Government Securities  2 A Disposition with Set of 1 Households  CDSS 11,288 1 1,198 2 1,196 1 1,196 1 1,296 1 12,881 3,729 3,896 2,696 92,311 5,559 6,746 4,598 2,409 3,41 1,789 1 1,196 1 1,19				, ,		,	( /	,	(Rs.)	( ,	(,	,		•		
2   30 Deposit unifer Ser 7 il Insummon Act, 1585   CDSS   1,126   CDSS   C		A Central Government Securities														
At Treasury Bills   Government Securities Chiller Approved Securities   CTRB   (0)   41   1,6%   1,1%   (0)   132   3,1%   2,1%   3,270   47   2,20%   1,47%   4.88   6.88	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%	
Bovernment Sourchier Other Approved Securities   Securi	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%	
A BT Central Confermant Column Special Non-SER Brods	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. Stem Concernment Bonder Development Learns   Signar																
B Corer Approved Securities (seculating Infrastructure Investments)	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%	
Chousing mart call any loss State Borns ton housing and fire fighting equipment   HILN	5	B2 State Government Bonds/ Development Loans	SGGB													
The commercial papers - NHB/Institutions accredited by NHB	6		SGOA	7,897	158	2.0%	1.4%	7,897	313	4.0%	2.7%	7,885	949	7.45%	4.97%	
B C5 Housing - Securitised Assets ( Approved Investment)   HMSS   329   28   2.7%   1.3%   3.99   55   5.0%   3.8%   1.041   11.4   10.74%   7.17%																
Section   Comparison   Compar	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%	
10   C8 Bondis Debentures issued by NHB / Institutions accreasinal by NHB   Institutions accreased by NHB   Institutions according by NHB   Institutions accordi	8		HMBS	929	26	2.7%	1.8%	929	55	5.6%	3.8%	1,041	114	10.74%	7.17%	
Distribution International Processing Assets (Approved)   ESA   9.52   208   2.2%   1.5%   9.522   411   4.4%   3.0%   7.148   6.58   9.28%   6.19%   1.20%   1.5	9	C7 Bonds/Debentures issued by HUDCO	HTHD													
11   17 Infrastructure - Securitised Assets (Approved)	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%	
PID   81 475   1.552   2.2%   1.5%   81 4.75   2.2%   1.5%   2.2%   1.5%   81.475   2.2%   1.5%   1.5%   2.2%   2.2%   2.2%   2.2%   2.2%   2.2%   2.2%   2.2%   2.2%   2.2%   2.2%		D Infrastructure Investments														
13 D11 Infrastructure - Other Corporate Securities - Debendure/ Bonds	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%	
14   D12 Infrastructure - Other Corporate Securities - CPs   I.WC   1,755   38   2.2%   1.5%   1,755   81   4.3%   2.9%   2,243   218.05   8.66%   5.78%	12		IPTD	81,475	1,552	2.2%	1.5%	81,475	2,713	4.3%	2.9%	52,935	5,179	9.45%	6.31%	
Exproved Investment Subject To Exposure Norms   LIWC   1,755   38   2.2%   1.5%   1,755   81   4.3%   2.9%   2,243   218.05   8.66%   5.78%   Exproved Investment Subject To Exposure Norms   Exproved Investment) Equity Shares quoted   EAEQ	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%	
E Approved Investment Subject To Exposure Norms    E   FB   - (Approved Investment)-Equity Shares (ordinary)-Quoted   EACE	14	D12 Infrastructure - Other Corporate Securities - CPs	ICCP													
EAEQ   First   Corporate Securities (Approved Investment) - Equity Shares (ordinary)-Quoted   EACC   February   Faculty Shares (ordinary)-Quoted   EACC   February	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%	
17   E2 Corporate Securities (Approved Investment) - Equity Shares (ordinary)-Quoted   EACE																
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	16	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ													
E10 Corporate Securities - Bonds - Tax free	17	E2 Corporate Securities (Approved Investment ) - Equity Shares (ordinary)-Quoted	EACE													
20 E11 Corporate Securities (Approved Investment ) - Pref Shares	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%	
E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries   ECIS	19	E10 Corporate Securities - Bonds - Tax free	EPBF													
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  EDPG 1,000 20 2.0% 1.4% 1,000 41 4.1% 2.8% 1,000 60 6.05% 4.04% 4.04% 4.05% 2.00 peopsits 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% 2.8% 2.9% 2.00% 2.	20	E11 Corporate Securities (Approved Investment ) -Pref Shares	EPNQ													
23 E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group EDPG 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 6.90% 4.47% 26 E22 Deposits - Money at call and short notice with banks /Repo ECMR	21	E12 Corporate Securities (Approved Investment ) -Investment in Subsidiaries														
24 E20 Deposits - Deposit with scheduled banks	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%	
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  27 E24 Commercial Papers issued by all India Financial Institutions rated very strong or more  ECCP  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 - Gilf /G Sec/ Liquid Schemes  EINP  FOther than Approved Securities  132 F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)  33 F5 Other than Approved Investments - Debentures  OLDB  34 F12 Mutual Funds - Debt Income/ Serial Plans/ Liquid Schemes  OMSS 0 1119 2.1% 2.1% 0 206 3.2% 1.9% 232 61 17.55% 11.75%  11.75% 11.75%  11.75% 11.75%  11.75% 11.75%  11.75% 11.75%  11.75% 11.75%	23	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	1,000	20	2.0%	1.4%	1,000	41	4.1%	2.8%	1,000	60	6.05%	4.04%	
26 E22 Deposits - Money at call and short notice with banks //Repo	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%	
27 E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	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%	
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 - Gilf/ 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 FOther than Approved Securities 32 F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted) 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)	26	E22 Deposits - Money at call and short notice with banks /Repo	ECMR									-	48	0.00%	0.00%	
29 E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	27	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP									-	28	2.86%	1.91%	
29 E28 Perpetual Debt Instruments of Tier Land II Capital issued by Non-PSU Banks	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%	
31 E33 Investment properties - Immovable EINP	29	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD													
31 E33 Investment properties - Immovable EINP	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%	
32 F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)  OESH  33 F5 Other than Approved Investments - Debentures  OLDB  OMGS  OMGS  OMGS  OMGS  OFPU  216  6  3.1%  2.1%  2.16  CEPU  216  6  2.8%  1.9%  232  61  17.55%  11.72%	31	E33 Investment properties - Immovable	EINP									` '				
33 F5 Other than Approved Investments - Debentures OLDB OMGS 0 119 2.1% 0 206 3.2% 3.2% 1,002 375 6.09% 6.09% 35 F16 Equity Shares (PSU & Unlisted) OEPU 216 6 3.1% 2.1% 216 6 2.8% 1.9% 232 61 17.55% 11.72%		F Other than Approved Securities														
34 F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes OMGS 0 119 2.1% 0 206 3.2% 3.2% 1,002 375 6.09% 6.09% 35 F16 Equity Shares (PSU & Unlisted) OEPU 216 6 3.1% 2.1% 216 6 2.8% 1.9% 232 61 17.55% 11.72%	32	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH													
35 F16 Equity Shares (PSU & Unlisted) OEPU 216 6 3.1% 2.1% 216 6 2.8% 1.9% 232 61 17.55% 11.72%	33	F5 Other than Approved Investments -Debentures	OLDB													
35 F16 Equity Shares (PSU & Unlisted) OEPU 216 6 3.1% 2.1% 216 6 2.8% 1.9% 232 61 17.55% 11.72%	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%	
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%	35	F16 Equity Shares (PSU & Unlisted)	OEPU	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 supressed.