

## FORM NL-36-YIELD ON INVESTMENTS 1

Company Name & Code: Bajaj Allianz General Insurance Company Ltd. (Registration No 113)  
Statement As on: 31st Mar 2012  
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	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			
<b>A Central Government Securities</b>																	
1	A1 Central Government Bonds	CGSB	123,876	121,128	2,550	2.02%	1.36%	123,876	121,128	8,831	7.72%	5.21%	92,311	91,233	5,559	6.74%	4.50%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,116	1,065	21	1.91%	1.29%	1,116	1,065	86	7.68%	5.19%	1,136	1,102	89	7.75%	5.18%
3	A4 Treasury Bills	CTRB	-	-	-	0.00%	0.00%	-	-	132	3.12%	2.11%	3,270	3,270	47	2.20%	1.47%
<b>B Government Securities / Other Approved Securities</b>																	
4	B1 Central Government Guaranteed Loans/ Special Non-SLR Bonds	CGSL	18,068	18,091	268	1.63%	1.62%	18,068	18,091	1,127	6.69%	6.56%	17,339	17,206	1,175	6.70%	6.45%
5	B2 State Government Bonds/ Development Loans	SGGB															
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	7,910	7,839	157	1.98%	1.34%	7,910	7,839	626	7.93%	5.36%	7,885	7,925	949	7.45%	4.97%
<b>C Housing and Loans to State Govt for housing and fire fighting equipment</b>																	
7	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	-	-	-	0.00%	0.00%	-	-	23	1.58%	1.07%	1,470	1,470	70	4.90%	3.27%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	764	955	22	2.82%	1.91%	764	955	106	11.66%	7.88%	1,041	1,199	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	32,905	32,811	795	2.19%	1.48%	32,905	32,811	3,144	8.78%	5.93%	32,611	32,309	2,337	8.52%	5.69%
<b>D Infrastructure Investments</b>																	
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	10,920	10,718	203	1.87%	1.26%	10,920	10,718	834	8.37%	5.65%	7,148	7,002	658	9.26%	6.19%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	76,422	75,355	1,638	2.18%	1.47%	76,422	75,355	6,000	8.74%	5.90%	52,935	51,977	5,179	9.45%	6.31%
13	D9 Infrastructure - PSU - Debentures/ Bonds Tax Free	IPFD	14,132	14,160	292	2.45%	2.30%	14,132	14,160	301	2.53%	2.37%	-	-	-	0.00%	0.00%
14	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	6,000	5,917	131	2.18%	1.48%	6,000	5,917	528	8.36%	5.65%	7,439	7,312	688	8.48%	5.66%
15	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
16	D13 Infrastructure - Term Loans (With Charge)	ILWC	951	951	27	2.34%	1.58%	951	951	141	8.87%	5.99%	2,243	2,243	218	8.66%	5.78%
<b>E Approved Investment Subject To Exposure Norms</b>																	
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	34,467	34,067	699	2.14%	1.45%	34,467	34,067	2,931	8.82%	5.96%	31,116	30,708	2,955	8.88%	5.93%

No	Category of Investment	Cat Code	Current Quarter					Year to date					Previous Year				
			Investment (Rs.)		Income on Investme	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			
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	26,955	26,746	580	2.15%	1.45%	26,955	26,746	2,446	8.81%	5.95%	26,426	26,129	2,231	8.72%	5.82%
24	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	1,000	974	21	2.06%	1.39%	1,000	974	82	8.24%	5.57%	1,000	966	60	6.05%	4.04%
25	E20 Deposits - Deposit with scheduled banks	ECDB	68,075	68,075	1,499	2.58%	1.75%	68,075	68,075	5,585	10.15%	6.86%	54,241	54,241	2,728	8.99%	6.00%
26	E21 Deposits - CDs with Scheduled Banks	EDCD	25,934	25,934	530	2.26%	1.52%	25,934	25,934	2,509	8.76%	5.92%	39,365	39,365	2,012	6.70%	4.47%
27	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	48	0.00%	0.00%
28	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	-	-	-	0.00%	0.00%	-	-	-	0.00%	0.00%	-	-	28	2.86%	1.91%
29	E25 Application Money	ICAM															
30	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,478	4,384	98	2.19%	1.48%	4,478	4,384	386	8.61%	5.81%	4,489	4,388	330	8.29%	5.54%
31	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	491	517	12	2.45%	1.66%	491	517	48	9.84%	6.65%	492	522	49	9.91%	6.62%
32	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	(0)	-	88	1.79%	1.48%	(0)	-	209	8.18%	7.58%	(0)	-	61	2.71%	2.71%
33	E33 Investment properties - Immovable	BNP															
	F Other than Approved Securities																
34	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH															
35	F5 Other than Approved Investments - Debentures	OLDB															
36	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	0	-	87	0.95%	0.83%	0	-	437	6.75%	6.58%	1,002	1,000	375	6.09%	6.09%
37	F16 Equity Shares (PSU & Unlisted)	OEPU	180	180	-	0.00%	0.00%	180	180	6	1.73%	1.73%	232	232	61	17.55%	11.72%
	<b>TOTAL</b>		<b>454,644</b>	<b>449,867</b>	<b>9,719</b>	<b>2.13%</b>	<b>1.48%</b>	<b>454,644</b>	<b>449,867</b>	<b>36,520</b>	<b>8.28%</b>	<b>5.73%</b>	<b>385,190</b>	<b>381,809</b>	<b>28,022</b>	<b>7.94%</b>	<b>5.30%</b>

**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: 12th May 2012

(Managing Director & CEO)

**Note** Category of Investment (COI) shall be as per Guidelines  
1 To be Calculated based on Monthly or lesser frequency 'Weighted Average' of Investments  
2 Yield Netted for Tax  
3 FORM-1 shall be prepared in respect of each fund