

FORM 1

Bajaj Allianz General Insurance Company Ltd. (Registration No 113)

Statement of Investment and Income from Investment

Statement as at March 31, 2007

Rs Lakhs

Category of Investment	Cat Code	Current Year				Previous Year**			
		Invest as at March 31, 2007	Inc from Invest	Gross Yield	Net Yield	Invest	Inc from Invest	Gross Yield	Net Yield
Central Government Securities	CGSB	29477	1914	6.91%	6.91%	25919	1603	7.06%	7.06%
Central Government Guaranteed Securities	CGSL	3984	271	10.71%	10.71%	1079	53	4.93%	4.93%
Central Government Securities- Section 7	CDSS	1200	0	0.00%	0.00%	1213	94	7.68%	7.68%
Central Government Securities- Treasury Bills*	CTRB	6792	188	4.69%	4.69%	1224	193	7.53%	7.53%
State Government Guaranteed Security	SGOA	2461	69			0	0		
Loans/Bonds/Debentures to Hudco	HTHD	1011	68	6.71%	6.71%	1015	68	6.67%	6.67%
Bonds / Debentures issued by NHB	HTDN	981	75	7.50%	7.50%	1022	58	5.56%	5.56%
Loans/Bonds/Debentures to by Others	HTLN	8225	439	6.47%	6.47%	5338	337	7.69%	7.69%
Bonds / Debentures issued by HUDCO	HFHD	0	28			0			
Bonds / Debentures issued by NHB - Tax Free	HFDN	0	0			0			
Infrastructure /Social Sector -PSU-Debentures /Bonds	IPTD	11742	679	6.63%	6.63%	8733	529	6.67%	6.67%
Infrastructure /Social Sector -Other Corporate Securities	ICTD	4355	199	9.13%	9.13%	0	26	7.25%	7.25%
PSU Equity Shares	EAEQ	354	14	3.53%	3.53%	421	140	28.88%	28.88%
Corporate Securities Equity Shares	EACE	4519	1050	33.59%	33.59%	1734	352	21.31%	21.31%
Corporate Securities Bonds	EPBT	10128	694	3.89%	3.89%	25522	1303	6.73%	6.73%
Commercial Papers issued by All India Financial Institutions rated Very Strong or more	ECCP	4283	230	10.76%	10.76%	0	4	1.66%	1.66%
Corporate Securities (Approved Investments) Debentures	ECOS	23960	1639	13.68%	13.68%				
Deposits - Deposit with scheduled banks	ECDB	23642	924	6.70%	6.70%	3924	192	5.61%	5.61%
Investment Properties - Immovable	EINP	311	0	0.00%	0.00%	0	0	0.00%	0.00%
Perpetual Debt Instruments of Tier I & II Capital Issued by PSU Banks	EUPD	500	35	14.03%	14.03%	0	11		
Mutual Funds- Liquid Funds	OMLF	0	193	109.01%	109.01%	353	70	14.55%	14.55%
Corporate bonds Unapproved	OLDB	1500	87	8.74%	8.74%	500	8	0.89%	0.89%
Other than Approved Investment - PTC / Securitized Assets - Under Approved Sectors	OPSA	1308	50	4.36%	4.36%	1000	73	7.25%	7.25%
Equity -other than approved	OESH	687	8	1.84%	1.84%	215	39	23.10%	23.10%
Other than Approved Investments- Bonds - PSU Taxable	OBPT	501	34	6.80%	6.80%	513	53	10.25%	10.25%
		141920	8889	8.02%	8.02%	79726	5204	7.38%	7.38%