

## FORM 1

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

Statement of Investment and Income from Investment

Statement as at- 31 Mar 2008

Rs Lakhs

Category of Investment	Cat Code	Current Year				Previous Year**			
		Invest as at March 31, 2008	Inc from Invest	Gross Yield	Net Yield	Invest as at March 31, 2007	Inc from Invest	Gross Yield	Net Yield
Central Government Securities	CGSB	38809	2344	6.87%	6.87%	29477	1914	6.91%	6.91%
Central Government Guaranteed Securities	CGSL	0	111	5.56%	5.56%	3984	271	10.71%	10.71%
Central Government Securities- Section 7	CDSS	1186	36	3.01%	3.01%	1200	0	0.00%	0.00%
Central Government Securities- Treasury Bills*	CTRB	1913	283	6.50%	6.50%	6792	188	4.69%	4.69%
State Government Guranteed Security	SGOA	22144	1165	9.47%	9.47%	2461	69		
Loans/Bonds/Debentures to Hudco	HTHD	501	139	18.37%	18.37%	1011	68	6.71%	6.71%
Bonds / Debentures issued by NHB	HTDN	1468	99	8.08%	8.08%	981	75	7.50%	7.50%
Loans/Bonds/Debentures to by Others	HTLN	15565	977	8.22%	8.22%	8225	439	6.47%	6.47%
Bonds / Debentures issued by HUDCO	HFHD	0	0			0	28		
Bonds / Debentures issued by NHB - Tax Free	HFDN	0	0			0	0		
Infrastructure /Social Sector -PSU-Debentures /Bonds	IPTD	24310	1536	8.52%	8.52%	11742	679	6.63%	6.63%
Infrastructure /Social Sector -Other Corporate Securities	ICTD	9422	679	9.85%	9.85%	4355	199	9.13%	9.13%
PSU Equity Shares	EAEQ	178	944	355.24%	355.24%	354	14	3.53%	3.53%
Corporate Securities Equity Shares	EACE	3446	2155	54.10%	54.10%	4519	1050	33.59%	33.59%
Corporate Securities Bonds	EPBT	23978	1387	8.13%	8.13%	10128	694	3.89%	3.89%
Commercial Papers issued by All India Financial Institutions rated Very Strong or more	ECCP	1919	286	9.24%	9.24%	4283	230	10.76%	10.76%
Corporate Securities (Approved Investments) Debentures	ECOS	17970	1816	8.66%	8.66%	23960	1639	13.68%	13.68%
Deposits - Deposit with scheduled banks	ECDB	30046	2622	9.77%	9.77%	23642	924	6.70%	6.70%
Investment Properties - Immovable	EINP	1077	72	10.38%	10.38%	311	0	0.00%	0.00%
Application Money	ECAM	1010	0	0.00%	0.00%	0	0	0.00%	0.00%
Perpetual Debt Instruments of Tier I & II Capital Issued by PSU Banks	EUPD	3921	232	10.48%	10.48%	500	35	14.03%	14.03%
Mutual Funds- Liquid Funds	OMLF	0	258	0.00%	0.00%	0	193	109.01%	109.01%
Corporate bonds Unapproved	OLDB	1000	113	9.01%	9.01%	1500	87	8.74%	8.74%
Other than Approved Investment - PTC / Securitised Assets - Under Approved Sectors	OPSA	1217	184	14.61%	14.61%	1308	50	4.36%	4.36%
Equity -other than approved	OESH	354	1590	305.36%	305.36%	687	8	1.84%	1.84%
Other than Approved Investments- Bonds - PSU Taxable	OBPT	0	3	1.12%	1.12%	501	34	6.80%	6.80%
		<b>201430</b>	<b>19030</b>	<b>11.08%</b>	<b>11.08%</b>	<b>141920</b>	<b>8889</b>	<b>8.02%</b>	<b>8.02%</b>