

FORM- 1

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

Statement As on: 31st March 2010

Statement of Investment and Income on Investment

(Rs. In Lakhs)

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)
	A Central Government Securities													
1	A1 Central Government Bonds	CGSB	56,756	891	1.58%	1.05%	56,756	3,714	6.73%	4.48%	50,745	4,413	9.73%	6.49%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,153	24	2.10%	1.40%	1,153	108	9.33%	6.22%	1,170	91	7.74%	5.16%
3	A4 Treasury Bills	CTRB	-	-	-	-	-	-	-	-	-	194	6.54%	4.36%
	B Government Securities / Other Approved Securities													
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	17,644	236	1.60%	1.52%	17,644	835	6.68%	6.38%	6,994	79	1.25%	1.25%
5	B2 State Government Bonds/ Development Loans	SGGB	-	-	-	-	-	-	-	-	-	8	0.32%	0.21%
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	17,966	320	1.78%	1.19%	17,966	1,356	7.93%	5.29%	18,944	2,911	12.54%	8.36%
	C Housing and Loans to State Govt for housing and fire fighting equipment													
7	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	-	-	-	-	-	60	6.18%	4.12%	940	82	6.38%	4.25%
8	C5 Housing - Securitised Assets (Approved Investment)	HMBS	1,083	104	3.49%	2.32%	1,083	428	11.50%	7.67%	3,971	234	8.52%	5.68%
9	C7 Bonds/Debentures issued by HUDCO	HTHD	-	-	-	-	-	-	-	-	-	13	2.63%	1.75%
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	20,579	476	2.32%	1.54%	20,579	1,973	9.46%	6.31%	19,346	1,725	9.46%	6.30%
	D Infrastructure Investments													
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	7,479	133	2.05%	1.37%	7,479	454	9.25%	6.16%	4,211	61	8.70%	5.80%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	56,775	1,289	2.37%	1.58%	56,775	4,603	9.44%	6.29%	40,428	3,723	10.68%	7.12%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	8,507	190	2.23%	1.49%	8,507	883	9.20%	6.13%	9,585	890	9.23%	6.15%
14	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	0.00%	0.00%	-	53	3.60%	2.40%	1,447	97	6.96%	4.64%
15	D13 Infrastructure - Term Loans (with Charge)	ILWC	3,023	64	2.12%	1.42%	3,023	71	2.32%	1.55%	-	-	-	-
	E Approved Investment Subject To Exposure Norms													
16	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	-	-	-	-	-	-	-	-	-	(89)	-45.13%	-30.09%

17	E2 Corporate Securities (Approved Investment) - Equity Shares (ordinary)-Quoted	EACE	-	-	-	-	-	-	-	-	-	(548)	-31.81%	-21.21%
18	E9 Corporate Securities - Bonds - Taxable	EPBT	33,975	743	2.17%	1.44%	-	-	-	30,261	2,444	9.20%	6.13%	
19	E10 Corporate Securities - Bonds - Tax free	EPBF	-	-	-	-	-	-	-	-	5	1.39%	0.93%	
20	E11 Corporate Securities (Approved Investment) - Pref Shares	EPNQ	-	-	-	-	-	-	-	-	(5)	-67.50%	-45.00%	
21	E12 Corporate Securities (Approved Investment) - Investment in Subsidiaries	ECIS	-	-	-	-	-	-	-	-	-	0.00%	0.00%	
22	E13 Corporate Securities (Approved Investment) - Debentures	ECOS	18,641	427	2.30%	1.53%	18,641	1,599	9.41%	6.27%	14,375	1,235	9.28%	6.18%
23	E20 Deposits - Deposit with scheduled banks	ECDB	20,843	513	2.46%	1.64%	20,843	2,120	9.49%	6.33%	16,037	1,794	11.20%	7.46%
24	E21 Deposits - CDs with Scheduled Banks	EDCD	7,373	80	1.09%	0.72%	7,373	668	8.57%	5.71%	10,562	1,810	9.35%	6.23%
25	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	-	-	-	-	-	75	5.09%	3.40%	1,425	206	11.55%	7.70%
26	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	1,420	34	2.38%	1.59%	1,420	326	16.62%	11.08%	3,421	414	10.90%	7.26%
27	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	493	12	2.44%	1.62%	493	49	9.84%	6.56%	495	58	10.04%	6.70%
28	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	23	1.30%	0.86%	-	109	4.17%	2.78%	-	206	5.27%	3.51%
29	E33 Investment properties - Immovable	EINP	-	-	-	-	-	38	3.45%	2.30%	1,055	148	13.92%	9.28%
	F Other than Approved Securities													
30	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	-	-	-	-	-	-	-	-	-	(262)	-135.29%	-90.18%
31	F5 Other than Approved Investments -Debentures	OLDB	-	-	-	-	-	-	-	-	-	21	4.20%	2.80%
32	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	-	39	0.84%	0.56%	-	97	2.90%	1.94%	-	113	2.86%	1.91%
33	F16 Equity Shares (PSU & Unlisted)	OEPU	279	-	-	-	279	-	0.00%	0.00%	-	-	0.00%	0.00%
	TOTAL		273,989	5,598	2.03%	1.35%	273,989	22,868	8.63%	5.75%	235,412	22,069	9.55%	6.36%