

FORM- 1

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

Statement As on: 31st December 2010

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 (Rs.)	Gross Yield (%)	Net Yield (%)	Investment (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)	Investment (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)
A Central Government Securities														
1	A1 Central Government Bonds	CGSB	87,083	1,510	1.9%	1.3%	87,083	3,879	4.2%	2.8%	56,756	3,714	6.73%	4.48%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,141	22	1.9%	1.3%	1,141	67	5.9%	3.9%	1,153	108	9.33%	6.22%
3	A4 Treasury Bills	CTRB	5,434	10	0.4%	0.3%	5,434	10	0.4%	0.3%	-	-	-	-
B Government Securities / Other Approved Securities														
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	17,370	299	1.7%	1.6%	17,370	894	5.1%	4.9%	17,644	835	6.68%	6.38%
5	B2 State Government Bonds/ Development Loans	SGGB	-	-	-	-	-	-	-	-	-	-	-	-
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	7,880	127	1.0%	0.7%	7,880	795	5.5%	3.7%	17,966	1,356	7.93%	5.29%
C Housing and Loans to State Govt for housing and fire fighting equipment														
7	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	1,445	25	1.8%	1.2%	1,445	45	3.2%	2.1%	-	60	6.18%	4.12%
8	C5 Housing - Securitised Assets (Approved Investment)	HMSB	1,048	29	2.8%	1.8%	1,048	85	8.0%	5.3%	1,083	428	11.50%	7.67%
9	C7 Bonds/Debentures issued by HUDCO	HTHD	-	-	-	-	-	-	-	-	-	-	-	-
10	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HIDN	27,998	603	2.2%	1.5%	27,998	1,732	6.5%	4.3%	20,579	1,973	9.46%	6.31%
D Infrastructure Investments														
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	6,998	153	2.2%	1.5%	6,998	508	7.1%	4.8%	7,479	454	9.25%	6.16%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	52,328	1,121	2.1%	1.4%	52,328	4,072	7.3%	4.9%	56,775	4,603	9.44%	6.29%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	7,399	165	2.2%	1.5%	7,399	543	6.5%	4.3%	8,507	883	9.20%	6.13%
14	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	-	-	-	-	-	-	-	-	-	53	3.60%	2.40%
15	D13 Infrastructure - Term Loans (with Charge)	ILWC	2,243	53	2.2%	1.5%	2,243	170	6.5%	4.3%	3,023	70.93	2.32%	1.55%
E Approved Investment Subject To Exposure Norms														
16	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	-	-	-	-	-	-	-	-	-	-	-	-
17	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	-	-	-	-	-	-	-	-	-	-	-	-
18	E9 Corporate Securities - Bonds - Taxable	EPBT	31,109	697	2.2%	1.5%	31,109	2,288	6.7%	4.5%	33,975	3,250	9.92%	6.61%
19	E10 Corporate Securities - Bonds - Tax free	EPBF	-	-	-	-	-	-	-	-	-	-	-	-
20	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	-	-	-	-	-	-	-	-	-	-	-	-
21	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS	-	-	-	-	-	-	-	-	-	-	-	-
22	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	27,380	609	2.2%	1.5%	27,380	1,657	6.6%	4.4%	18,641	1,599	9.41%	6.27%
23	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	1,000	21	2.1%	1.4%	1,000	40	4.0%	2.7%	-	-	-	-
24	E20 Deposits - Deposit with scheduled banks	ECDB	40,616	570	2.0%	1.3%	40,616	1,586	6.6%	4.4%	20,843	2,120	9.49%	6.33%
25	E21 Deposits - CDs with Scheduled Banks	EDCD	43,235	765	1.8%	1.2%	43,235	1,251	4.8%	3.2%	7,373	668	8.57%	5.71%
26	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	-	-	0.0%	0.0%	-	48	1.3%	0.9%	-	-	0.00%	0.00%
27	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	985	17	1.7%	1.1%	985	29	3.0%	2.0%	-	75	5.09%	3.40%
28	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,489	100	2.2%	1.5%	4,489	232	6.1%	4.1%	1,420	326	16.62%	11.08%
29	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPDP	493	12	2.5%	1.6%	493	37	7.5%	5.0%	493	49	9.84%	6.56%
30	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	-	3	3.0%	2.0%	-	34	3.0%	2.0%	-	109	4.17%	2.78%
31	E33 Investment properties - Immovable	EINP	-	-	-	-	-	-	-	-	-	38	3.45%	2.30%
F Other than Approved Securities														
32	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	-	-	-	-	-	-	-	-	-	-	-	-
33	F5 Other than Approved Investments -Debentures	OLDB	-	-	-	-	-	-	-	-	-	-	-	-
34	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	2,760	99	2.0%	1.4%	2,760	288	4.5%	3.0%	-	97	2.90%	1.94%
35	F16 Equity Shares (PSU & Unlisted)	OEPU	258	61	15.2%	10.1%	258	61	17.3%	11.5%	279	-	0.00%	0.00%
	TOTAL	TOTAL	370,691	7,071.08	1.98%	1.32%	370,691	20,350.49	5.75%	3.83%	273,989	22,868	8.63%	5.75%

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.

The above Total Investments & Income includes TP Pool Funds of Rs. 57,589.08 Lakhs & TP Pool Income of Rs. 1,866.09 Lakhs