

## FORM- 1

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

Statement As on: 31st March 2011

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

Rs. 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)
<b>A Central Government Securities</b>														
1	A1 Central Government Bonds	CGSB	92,311	1,657	1.8%	1.2%	92,311	5,559	6.7%	4.5%	56,756	3,714	6.73%	4.48%
2	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,136	21	1.9%	1.3%	1,136	89	7.7%	5.2%	1,153	108	9.33%	6.22%
3	A4 Treasury Bills	CTRB	3,270	37	2.6%	1.8%	3,270	47	2.2%	1.5%	-	-	-	-
<b>B Government Securities / Other Approved Securities</b>														
4	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	17,339	281	1.6%	1.6%	17,339	1,175	6.7%	6.4%	17,644	835	6.68%	6.38%
5	B2 State Government Bonds/ Development Loans	SGGB	-	-	-	-	-	-	-	-	-	-	-	-
6	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA	7,885	155	2.0%	1.3%	7,885	949	7.4%	5.0%	17,966	1,356	7.93%	5.29%
<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	1,470	25	1.7%	1.1%	1,470	70	4.9%	3.3%	-	60	6.18%	4.12%
8	C5 Housing - Securitised Assets ( Approved Investment)	HMBS	1,041	29	2.8%	1.8%	1,041	114	10.7%	7.2%	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	HTDN	32,611	605	2.0%	1.4%	32,611	2,337	8.5%	5.7%	20,579	1,973	9.46%	6.31%
<b>D Infrastructure Investments</b>														
11	D7 Infrastructure - Securitised Assets (Approved)	IESA	7,148	150	2.1%	1.4%	7,148	658	9.3%	6.2%	7,479	454	9.25%	6.16%
12	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	52,935	1,109	2.1%	1.4%	52,935	5,179	9.4%	6.3%	56,775	4,603	9.44%	6.29%
13	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	7,439	145	2.0%	1.3%	7,439	688	8.5%	5.7%	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	48	2.1%	1.4%	2,243	218	8.7%	5.8%	3,023	70.93	2.32%	1.55%
<b>E Approved Investment Subject To Exposure Norms</b>														
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	31,116	667	2.1%	1.4%	31,116	2,955	8.9%	5.9%	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	26,426	574	2.1%	1.4%	26,426	2,231	8.7%	5.8%	18,641	1,599	9.41%	6.27%
23	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	1,000	20	2.0%	1.4%	1,000	60	6.0%	4.0%	-	-	-	-
24	E20 Deposits - Deposit with scheduled banks	ECDB	54,241	1,135	2.3%	1.5%	54,241	2,728	9.0%	6.0%	20,843	2,120	9.49%	6.33%
25	E21 Deposits - CDs with Scheduled Banks	EDCD	39,365	783	1.9%	1.2%	39,365	2,012	6.7%	4.5%	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	0.0%	0.0%	-	-	0.00%	0.00%
27	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	-	1	0.0%	0.0%	-	28	2.9%	1.9%	-	75	5.09%	3.40%
28	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD	4,489	98	2.2%	1.5%	4,489	330	8.3%	5.5%	1,420	326	16.62%	11.08%
29	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD	492	12	2.4%	1.6%	492	49	9.9%	6.6%	493	49	9.84%	6.56%
30	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	(0)	27	0.8%	0.8%	(0)	61	2.7%	2.7%	-	109	4.17%	2.78%
31	E33 Investment properties - Immovable	EINP	-	-	-	-	-	-	-	-	-	38	3.45%	2.30%
<b>F Other than Approved Securities</b>														
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	1,002	93	1.6%	1.6%	1,002	375	6.1%	6.1%	-	97	2.90%	1.94%
35	F16 Equity Shares (PSU & Unlisted)	OPEU	232	-	0.0%	0.0%	232	61	17.6%	11.7%	279	-	0.00%	0.00%
<b>TOTAL</b>			<b>385,190</b>	<b>7,673.12</b>	<b>1.99%</b>	<b>1.33%</b>	<b>385,190</b>	<b>28,022.45</b>	<b>7.94%</b>	<b>5.30%</b>	<b>273,989</b>	<b>22,868</b>	<b>8.63%</b>	<b>5.75%</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.

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