

PERIODIC DISCLOSURES
FORM NL-31-STATEMENT OF INVESTMENT AND INCOME ON INVESTMENT

Name of the Insurer: **BAJAJ ALLIANZ GENERAL INSURANCE COMPANY LIMITED**
Registration Number: **113**
Statement as on: **31 December 2021**
Statement of Investment and Income on Investment
Periodicity of Submission: **Quarterly**

Name of the Fund _____

(Amount in Rs. Lakhs)

No.	Category of Investment	Category Code	Current Quarter				Year to Date (current year)				Year to Date (previous year) ³			
			Investment (Rs.) ¹	Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (Rs.) ¹	Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (Rs.) ¹	Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²
A	Central Govt. Securities													
A01	Central Government Bonds	CGSB	902,017.46	13,364.84	1.48%	1.11%	846,552.80	41,225.98	4.87%	3.64%	537,938.83	38,629.71	7.18%	5.38%
A04	Treasury Bills	CTRB	-	-	-	-	-	-	-	-	6,330.29	57.40	0.91%	0.68%
B	Central Govt. Sec, State Govt Sec or Other Approved													
B01	Central Government Guaranteed Loans / Bonds	CGSL	84,502.24	1,725.94	2.04%	1.53%	99,933.99	7,823.87	7.83%	5.86%	141,095.73	9,469.97	6.71%	5.03%
B03	State Government Guaranteed Loans	SGGL	251,346.33	4,376.65	1.74%	1.30%	246,222.24	14,125.23	5.74%	4.29%	226,755.35	17,044.88	7.52%	5.63%
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,312.21	26.83	2.04%	1.53%	1,310.19	79.88	6.10%	4.56%	1,302.51	82.12	6.30%	4.73%
C	Housing & Loans to State Govt. for Housing & FFE													
C05	Housing - Securitised Assets	HMBS	-	-	-	-	-	-	-	-	155.42	14.01	9.01%	6.76%
C06	Debentures/Bonds/CPS/Loans - Promoter Group	HDPG	14,996.98	267.56	1.78%	1.34%	14,996.99	795.36	5.30%	3.97%	14,996.31	792.06	5.28%	3.96%
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	161,358.55	2,499.41	1.55%	1.16%	146,403.96	7,464.26	5.10%	3.82%	146,247.06	10,010.90	6.85%	5.13%
C18	Reclassified Approved Investments - Debt	HORD	-	-	-	-	1,845.70	-	0.00%	0.00%	2,500.00	-	0.00%	0.00%
C	Infrastructure Investments													
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	2,137.08	77.53	3.63%	2.71%	2,140.10	141.77	6.62%	4.96%	2,620.59	(517.21)	-19.74%	-14.79%
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	11,884.95	-	0.00%	0.00%	11,816.46	67.50	0.57%	0.43%	9,400.49	100.37	1.07%	0.80%
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	23,956.96	456.00	1.90%	1.42%	22,765.16	1,321.04	5.80%	4.34%	17,686.56	1,078.02	6.10%	4.57%
C27	Infrastructure- PSU- debentures / Bonds	IPTD	291,415.92	5,018.68	1.72%	1.29%	300,180.11	16,722.88	5.57%	4.17%	321,646.47	18,163.28	5.65%	4.23%
C28	Infrastructure - PSU - CPs	IPC	-	-	-	-	9,599.36	66.29	0.69%	0.52%	9,745.01	173.99	1.79%	1.34%
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	3,280.71	100.12	3.05%	2.28%	4,023.37	365.46	9.08%	6.80%	3,607.10	262.34	7.27%	5.45%
C33	Infrastructure- PSU- debentures / Bonds	IPFD	3,218.84	856.21	26.60%	20.16%	21,786.19	4,288.67	19.69%	15.98%	40,692.18	2,211.22	5.43%	5.43%
C42	Reclassified Approved Investments - Debt	IORD	7,499.80	146.67	1.96%	1.46%	7,499.31	452.78	6.04%	4.52%	7,499.00	455.86	6.08%	4.56%
D	Approved Investment Subject To Exposure Norms													
D01	PSU - Equity shares - Quoted	EAEQ	-	-	-	-	1,228.44	174.54	14.21%	10.63%	3,505.15	(1,825.37)	-52.08%	-39.03%
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	98,855.07	4,305.43	4.36%	3.26%	101,527.23	25,114.35	24.74%	18.51%	97,879.53	6,059.00	6.19%	4.64%
D05	Corporate Securities - Bonds - (Taxable)	EPBT	61,885.54	1,152.80	1.86%	1.39%	68,221.73	3,559.80	5.22%	3.90%	41,685.38	2,007.68	4.82%	3.61%
D07	Corporate Securities - Preference Shares	EPNQ	3,298.45	68.10	2.06%	1.54%	3,298.73	199.65	6.05%	4.53%	3,298.08	90.03	2.73%	2.05%
D09	Corporate Securities - Debentures	ECOS	196,149.83	2,861.53	1.46%	1.09%	190,099.74	8,979.69	4.72%	3.53%	156,551.31	8,572.60	5.48%	4.10%
D10	Corporate Securities - Debentures/ Bonds/ Cps / Loan - Promoter group	EDPG	79,989.45	1,616.56	2.02%	1.51%	79,999.94	4,790.87	5.99%	4.48%	70,018.18	4,335.23	6.19%	4.64%
D16	Deposits - Deposit with scheduled banks*(Incl. bank Balance awaiting investment), CCIL, RBI	ECDB	8,848.20	16.32	0.18%	0.14%	8,441.57	21.93	0.26%	0.19%	501.15	0.92	0.18%	0.14%
D17	Deposits - CDs with Scheduled Banks	EDCD	9,844.78	85.04	0.86%	0.65%	9,748.16	286.57	2.94%	2.20%	24,859.50	1,053.20	4.24%	3.18%
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECMR	45,956.22	391.43	0.85%	0.64%	51,275.69	1,253.44	2.44%	1.83%	43,903.75	916.85	2.09%	1.57%
D22	Commercial Papers	ECCP	17,229.84	56.02	0.33%	0.24%	17,918.82	81.88	0.46%	0.34%	-	-	-	-
D25	Perpetual Debt Instruments of Tier I & II Capital issued by Non-PSU Banks	EPPD	2,498.66	59.48	2.38%	1.78%	2,497.94	173.97	6.96%	5.21%	2,497.74	173.79	6.96%	5.21%
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	57,247.83	200.55	0.35%	0.26%	60,508.17	567.76	0.94%	0.70%	37,317.45	73.77	0.20%	0.15%
D38	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks	EAPS	2,491.10	51.36	2.06%	1.54%	3,314.16	248.64	7.50%	5.61%	6,999.24	439.92	6.29%	4.71%
D39	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Ba	EAPB	4,982.47	111.53	2.24%	1.68%	5,309.78	460.34	8.67%	6.49%	16,429.21	(1,215.21)	-7.40%	-5.54%
E	Other Investments													
E03	Equity Shares (incl Co-op Societies)	OESH	1,029.05	31.78	3.09%	2.31%	938.08	103.53	11.04%	8.26%	1,224.29	(62.19)	-5.08%	-3.81%
E04	Equity Shares (PSUs & Unlisted)	OEPD	9,433.54	80.00	0.85%	0.63%	6,954.01	374.12	5.38%	4.03%	4,454.39	(208.72)	-4.69%	-3.51%
E10	Preference Shares	OPSH	-	-	-	-	-	-	-	-	3,811.13	135.36	3.55%	2.66%
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	10,006.26	454.77	4.54%	3.40%	7,589.33	828.06	10.91%	8.16%	23,716.90	(1.19)	-0.01%	0.00%
E25	Reclassified Approved Investments - Debt	ORAD	-	-	-	-	-	-	-	-	7,690.94	2,625.67	34.14%	25.59%
E26	Reclassified Approved Investments - Equity	ORAE	5,451.75	216.16	3.96%	2.97%	6,337.82	757.48	11.95%	8.94%	10,128.95	(1,392.55)	-13.75%	-10.30%
	TOTAL		2,351,713.77	40,675.29	1.73%	1.29%	2,322,086.57	142,917.60	6.15%	4.62%	1,985,944.79	119,807.70	6.03%	4.55%

Note: Category of Investment (COI) shall be as per Guidelines, as amended from time to time

1 Based on daily simple Average of Investments

2 Yield netted for Tax

3 In the previous year column, the figures of the corresponding Year to date of the previous financial year shall be shown

4 FORM shall be prepared in respect of each fund.

5 YTD Income on investment shall be reconciled with figures in P&L and Revenue account

6 Investment Regulations, as amended from time to time, to be referred