

**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 March 2022**  
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) <sup>3</sup>			
			Investment (Rs.) <sup>1</sup>	Income on Investment (Rs.)	Gross Yield (%) <sup>1</sup>	Net Yield (%) <sup>2</sup>	Investment (Rs.) <sup>1</sup>	Income on Investment (Rs.)	Gross Yield (%) <sup>1</sup>	Net Yield (%) <sup>2</sup>	Investment (Rs.) <sup>1</sup>	Income on Investment (Rs.)	Gross Yield (%) <sup>1</sup>	Net Yield (%) <sup>2</sup>
<b>A</b>	<b>Central Govt. Securities</b>													
A01	Central Government Bonds	CGSB	923,571.18	13,190.83	1.43%	1.07%	864,928.43	54,416.81	6.29%	4.71%	569,974.81	46,391.82	8.14%	6.09%
A04	Treasury Bills	CTRB	-	-	-	-	-	-	-	-	6,330.29	57.40	0.91%	0.68%
<b>B</b>	<b>Central Govt. Sec, State Govt Sec or Other Approved</b>													
B01	Central Government Guaranteed Loans / Bonds	CGSL	84,314.89	1,686.23	2.00%	1.50%	96,220.76	9,510.10	9.88%	7.40%	139,576.34	12,087.20	8.66%	6.48%
B03	State Government Guaranteed Loans	SGGL	244,952.98	4,185.37	1.71%	1.28%	245,866.25	18,310.60	7.45%	5.57%	229,011.87	21,195.50	9.26%	6.93%
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,314.36	26.10	1.99%	1.49%	1,311.21	105.98	8.08%	6.05%	1,303.59	108.08	8.29%	6.20%
<b>C</b>	<b>Housing &amp; Loans to State Govt. for Housing &amp; FFE</b>													
C05	Housing - Securitised Assets	HMBS	-	-	-	-	-	-	-	-	151.24	18.16	12.01%	8.99%
C06	Debentures/Bonds/CPS/Loans - Promoter Group	HDPG	14,609.95	257.29	1.76%	1.32%	14,901.56	1,052.65	7.06%	5.29%	14,996.64	1,054.65	7.03%	5.26%
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	168,296.39	2,525.86	1.50%	1.12%	151,762.34	9,990.12	6.58%	4.93%	147,347.90	12,210.54	8.29%	6.20%
C18	Reclassified Approved Investments - Debt	HORD	-	-	-	-	1,875.00	-	0.00%	0.00%	2,445.21	-	0.00%	0.00%
<b>C</b>	<b>Infrastructure Investments</b>													
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	1,721.63	65.58	3.81%	2.85%	2,036.93	207.36	10.18%	7.62%	2,502.49	(456.02)	-18.22%	-13.64%
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	11,913.70	-	0.00%	0.00%	11,840.15	67.50	0.57%	0.43%	10,006.78	140.37	1.40%	1.05%
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	23,936.04	442.39	1.85%	1.38%	23,048.73	1,763.43	7.65%	5.73%	18,772.51	1,491.34	7.94%	5.94%
C27	Infrastructure- PSU- debentures / Bonds	IPTD	281,484.90	4,771.54	1.70%	1.27%	295,738.89	21,494.42	7.27%	5.44%	330,057.94	24,164.47	7.32%	5.48%
C28	Infrastructure - PSU - CPs	IPC	-	-	-	-	9,812.88	66.29	0.68%	0.51%	9,751.73	270.58	2.77%	2.08%
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	2,477.08	60.54	2.44%	1.83%	3,646.40	426.00	11.68%	8.74%	3,447.72	346.09	10.04%	7.51%
C33	Infrastructure- PSU- debentures / Bonds	IPFD	-	-	-	0.00%	21,950.02	4,288.67	19.54%	15.86%	40,668.77	2,943.48	7.24%	7.24%
C42	Reclassified Approved Investments - Debt	IORD	7,496.73	146.26	1.95%	1.46%	7,498.67	599.04	7.99%	5.98%	7,498.73	602.13	8.03%	6.01%
<b>D</b>	<b>Approved Investment Subject To Exposure Norms</b>													
D01	PSU - Equity shares - Quoted	EAEQ	-	-	-	-	1,235.42	174.54	14.13%	10.57%	3,019.67	(1,820.43)	-60.29%	-45.11%
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	110,484.90	734.25	0.66%	0.50%	103,737.42	25,848.61	24.92%	18.65%	98,574.64	10,739.93	10.90%	8.15%
D05	Corporate Securities - Bonds - (Taxable)	EPBT	33,885.18	507.32	1.50%	1.12%	59,790.47	4,067.13	6.80%	5.09%	47,391.76	2,968.53	6.26%	4.69%
D07	Corporate Securities - Preference Shares	EPNQ	3,299.78	67.93	2.06%	1.54%	3,298.99	267.57	8.11%	6.07%	3,298.67	157.95	4.79%	3.58%
D09	Corporate Securities - Debentures	ECOS	181,415.75	2,637.35	1.45%	1.09%	187,911.35	11,617.03	6.18%	4.63%	164,572.27	11,099.78	6.74%	5.05%
D10	Corporate Securities - Debentures/ Bonds/ Cps / Loan - Promoter group	EDPG	79,999.46	1,591.34	1.99%	1.49%	79,999.90	6,382.21	7.98%	5.97%	70,291.02	5,793.43	8.24%	6.17%
D16	Deposits - Deposit with scheduled banks*( Incl. bank Balance awaiting investment), CCIL, RBI	ECDB	2,647.06	3.92	0.15%	0.11%	6,705.04	25.85	0.39%	0.29%	7,141.15	4.85	0.07%	0.05%
D17	Deposits - CDs with Scheduled Banks	EDCD	9,997.05	4.92	0.05%	0.04%	9,752.17	291.49	2.99%	2.24%	22,254.00	1,142.71	5.13%	3.84%
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECMR	63,712.30	533.04	0.84%	0.63%	54,355.66	1,786.48	3.29%	2.46%	44,471.63	1,277.33	2.87%	2.15%
D22	Commercial Papers	ECCP	7,692.65	34.23	0.44%	0.33%	12,506.02	116.11	0.93%	0.69%	-	-	-	-
D25	Perpetual Debt Instruments of Tier I & II Capital issued by Non-PSU Banks	EPPD	2,498.60	54.49	2.18%	1.63%	2,498.10	228.46	9.15%	6.84%	2,498.01	228.28	9.14%	6.84%
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	85,360.00	83.06	0.10%	0.07%	66,506.30	650.82	0.98%	0.73%	17,318.84	73.44	0.42%	0.32%
D38	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks	EAPS	2,491.10	50.24	2.02%	1.51%	3,123.57	298.88	9.57%	7.16%	6,999.24	584.14	8.35%	6.25%
D39	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Ba	EAPB	3,852.30	123.21	3.20%	2.39%	4,987.61	583.55	11.70%	8.76%	14,716.45	(1,007.90)	-6.85%	-5.13%
<b>E</b>	<b>Other Investments</b>													
E03	Equity Shares (incl Co-op Societies)	OESH	-	-	-	-	926.36	103.53	11.18%	8.36%	1,053.61	80.67	7.66%	5.73%
E04	Equity Shares (PSUs & Unlisted)	OEPU	9,240.96	-	0.00%	0.00%	7,503.71	374.12	4.99%	3.73%	4,403.99	(208.72)	-4.74%	-3.55%
E10	Preference Shares	OPSH	-	-	-	-	-	-	-	-	4,220.31	135.36	3.21%	2.40%
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	18,987.22	76.30	0.40%	0.30%	11,351.81	904.36	7.97%	5.96%	23,716.90	(1.19)	-0.01%	0.00%
E25	Reclassified Approved Investments - Debt	ORAD	-	-	-	-	-	-	-	-	7,690.94	2,625.67	34.14%	25.55%
E26	Reclassified Approved Investments - Equity	ORAE	7,370.74	0.00	0.00%	0.00%	6,598.36	757.48	11.48%	8.59%	9,682.02	(1,137.39)	-11.75%	-8.79%
	<b>TOTAL</b>		<b>2,373,161.93</b>	<b>33,859.57</b>	<b>1.43%</b>	<b>1.07%</b>	<b>2,334,288.31</b>	<b>176,777.17</b>	<b>7.57%</b>	<b>5.68%</b>	<b>2,037,034.47</b>	<b>155,362.23</b>	<b>7.63%</b>	<b>5.75%</b>

**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