

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: **30 June 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) 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	1,035,064.22	17,015.78	1.64%	1.23%	1,035,064.22	17,015.78	1.64%	1.23%	770,332.01	12,492.99	1.62%	1.21%			
A04	Treasury Bills	CTRB	19,660.13	186.00	0.95%	0.71%	19,660.13	186.00	0.95%	0.71%	-	-	-	-			
B	Central Govt. Sec, State Govt Sec or Other Approved																
B01	Central Government Guaranteed Loans / Bonds	CGSL	79,654.35	2,335.05	2.93%	2.19%	79,654.35	2,335.05	2.93%	2.19%	127,234.68	3,531.32	2.78%	2.08%			
B03	State Government Guaranteed Loans	SGGL	229,161.65	4,713.96	2.06%	1.54%	229,161.65	4,713.96	2.06%	1.54%	242,495.08	4,422.51	1.82%	1.36%			
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,315.95	26.61	2.02%	1.51%	1,315.95	26.61	2.02%	1.51%	1,308.04	26.46	2.02%	1.51%			
C	Housing & Loans to State Govt. for Housing & FFE																
C04	Commercial Papers - NHB / Institutions accredited by NHB	HTLN	36,969.96	359.79	0.97%	0.73%	36,969.96	359.79	0.97%	0.73%	-	-	0.00%	0.00%			
C06	Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	10,001.00	177.01	1.77%	1.32%	10,001.00	177.01	1.77%	1.32%	14,997.49	261.74	1.75%	1.31%			
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	144,156.88	2,570.36	1.78%	1.33%	144,156.88	2,570.36	1.78%	1.33%	142,201.23	2,750.96	1.93%	1.45%			
C18	Reclassified Approved Investments - Debt	HORD	-	-	-	-	-	-	-	-	1,875.00	-	0.00%	0.00%			
C	Infrastructure Investments																
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	1,120.90	472.94	42.19%	31.57%	1,120.90	472.94	42.19%	31.57%	2,141.64	-	0.00%	0.00%			
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	9,439.83	2,087.58	22.11%	16.55%	9,439.83	2,087.58	22.11%	16.55%	11,781.46	-	0.00%	0.00%			
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	23,919.58	455.59	1.90%	1.43%	23,919.58	455.59	1.90%	1.43%	22,077.80	425.74	1.93%	1.44%			
C27	Infrastructure- PSU- debentures / Bonds	IPTD	234,343.42	5,401.67	2.31%	1.72%	234,343.42	5,401.67	2.31%	1.72%	324,960.29	6,791.42	2.09%	1.56%			
C28	Infrastructure - PSU - CPs	IPCP	-	-	-	-	-	-	-	-	9,812.88	66.29	0.68%	0.51%			
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	2,085.03	51.64	2.48%	1.85%	2,085.03	51.64	2.48%	1.85%	2,308.94	69.59	3.01%	2.26%			
C33	Infrastructure- PSU- debentures / Bonds	IPFD	-	-	-	-	-	-	-	-	34,974.81	1,006.95	2.88%	2.65%			
C42	Reclassified Approved Investments - Debt	IORD	7,496.47	150.73	2.01%	1.50%	7,496.47	150.73	2.01%	1.50%	7,498.00	150.74	2.01%	1.50%			
D	Approved Investment Subject To Exposure Norms																
D01	PSU - Equity shares - Quoted	EAEQ	1,999.88	-	0.00%	0.00%	1,999.88	-	0.00%	0.00%	1,249.38	-	0.00%	0.00%			
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	119,883.57	18,668.34	15.57%	11.65%	119,883.57	18,668.34	15.57%	11.65%	99,849.42	7,854.88	7.87%	5.89%			
D05	Corporate Securities - Bonds - (Taxable)	EPBT	30,077.32	475.62	1.58%	1.18%	30,077.32	475.62	1.58%	1.18%	71,671.21	1,221.82	1.70%	1.28%			
D07	Corporate Securities - Preference Shares	EPNQ	3,299.86	64.78	1.96%	1.47%	3,299.86	64.78	1.96%	1.47%	3,299.41	64.77	1.96%	1.47%			
D09	Corporate Securities - Debentures	ECOS	166,067.26	2,624.78	1.58%	1.18%	166,067.26	2,624.78	1.58%	1.18%	186,145.16	3,368.13	1.81%	1.35%			
D10	Corporate Securities - Debentures/ Bonds/ Cps / Loan - Promoter group	EDPG	60,480.22	1,147.30	1.90%	1.42%	60,480.22	1,147.30	1.90%	1.42%	80,016.25	1,578.43	1.97%	1.48%			
D16	Deposits - Deposit with scheduled banks*(Incl. bank Balance awaiting investment), CCLL, RBI	ECDB	2,611.11	28.59	1.09%	0.82%	2,611.11	28.59	1.09%	0.82%	4,500.00	2.30	0.05%	0.04%			
D17	Deposits - CDs with Scheduled Banks	EDCD	29,805.28	321.36	1.08%	0.81%	29,805.28	321.36	1.08%	0.81%	9,663.31	100.22	1.04%	0.78%			
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECMR	58,217.98	571.77	0.98%	0.73%	58,217.98	571.77	0.98%	0.73%	38,128.72	310.98	0.82%	0.61%			
D22	Commercial Papers	ECCP	9,104.52	38.31	0.42%	0.31%	9,104.52	38.31	0.42%	0.31%	-	-	0.00%	0.00%			
D25	Perpetual Debt Instruments of Tier I & II Capital issued by Non-PSU Banks	EPPD	2,148.33	82.08	3.82%	2.86%	2,148.33	82.08	3.82%	2.86%	2,497.63	56.31	2.25%	1.69%			
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	124,457.14	1,821.49	1.46%	1.10%	124,457.14	1,821.49	1.46%	1.10%	57,006.59	367.21	0.64%	0.48%			
D38	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	2,491.10	36.20	1.45%	1.09%	2,491.10	36.20	1.45%	1.09%	5,027.91	145.93	2.90%	2.17%			
D39	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Bank]	EAPB	-	-	-	-	-	-	-	-	6,021.05	237.27	3.94%	2.95%			
E	Other Investments																
E03	Equity Shares (incl Co-op Societies)	OESH	1,336.02	(81.23)	-6.08%	-4.55%	1,336.02	(81.23)	-6.08%	-4.55%	91.45	45.15	49.37%	36.95%			
E04	Equity Shares (PSUs & Unlisted)	OEPU	8,436.69	-	0.00%	0.00%	8,436.69	-	0.00%	0.00%	4,340.59	58.05	1.34%	1.00%			
E06	Debentures	QLDB	2,387.43	51.59	2.16%	1.62%	2,387.43	51.59	2.16%	1.62%	-	-	0.00%	0.00%			
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	23,579.62	-	0.00%	0.00%	23,579.62	-	0.00%	0.00%	4,991.83	373.28	7.48%	5.60%			
E25	Reclassified Approved Investments - Debt	ORAD	-	-	0.00%	0.00%	-	-	0.00%	0.00%	-	-	0.00%	0.00%			
E26	Reclassified Approved Investments - Equity	ORAE	8,130.63	788.80	9.70%	7.26%	8,130.63	788.80	9.70%	7.26%	7,289.31	295.55	4.05%	3.03%			
	TOTAL		2,472,900.49	62,644.50	2.53%	1.90%	2,472,900.49	62,644.50	2.53%	1.90%	2,284,381.91	48,076.98	2.10%	1.58%			

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