

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 Sep 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	1,219,667.11	19,858.75	1.63%	1.22%	1,127,870.05	36,874.53	3.27%	2.45%	817,487.66	27,865.82	3.41%	2.55%			
A04	Treasury Bills	CTRB	19,821.27	175.05	0.88%	0.66%	19,739.16	361.05	1.83%	1.37%	-	-	-	-			
B	Central Govt. Sec, State Govt Sec or Other Approved																
B01	Central Government Guaranteed Loans / Bonds	CGSL	76,195.59	1,792.39	2.35%	1.76%	77,915.52	4,127.44	5.30%	3.96%	107,967.38	6,097.93	5.65%	4.23%			
B03	State Government Guaranteed Loans	SGGL	222,494.22	4,539.25	2.04%	1.53%	225,809.72	9,253.21	4.10%	3.07%	243,560.39	9,748.58	4.00%	3.00%			
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,317.04	26.75	2.03%	1.52%	1,316.50	53.36	4.05%	3.03%	1,309.16	53.05	4.05%	3.03%			
C	Housing & Loans to State Govt. for Housing & FFE																
C04	Commercial Papers - NHB / Institutions accredited by NHB	HTLN	27,081.92	388.53	1.43%	1.07%	31,801.21	748.32	2.35%	1.76%	-	-	0.00%	0.00%			
C06	Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	19,831.03	373.26	1.88%	1.41%	14,942.87	550.27	3.68%	2.76%	14,997.00	527.80	3.52%	2.63%			
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	155,780.66	2,482.77	1.59%	1.19%	150,000.53	5,053.13	3.37%	2.52%	138,823.54	4,966.58	3.58%	2.68%			
C18	Reclassified Approved Investments - Debt	HORD	-	-	-	-	-	-	-	-	1,875.00	-	0.00%	0.00%			
C	Infrastructure Investments																
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	916.74	26.12	2.85%	2.13%	1,018.26	499.06	49.01%	36.67%	2,141.64	64.25	3.00%	2.24%			
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	11,570.71	465.87	4.03%	3.01%	10,511.09	2,553.46	24.29%	18.18%	11,781.46	67.50	0.57%	0.43%			
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	22,546.23	478.80	2.12%	1.59%	23,229.15	934.40	4.02%	3.01%	22,155.75	865.04	3.90%	2.92%			
C27	Infrastructure- PSU- debentures / Bonds	IPTD	194,445.18	3,594.29	1.85%	1.38%	214,285.29	8,995.96	4.20%	3.14%	304,922.35	11,704.20	3.84%	2.87%			
C28	Infrastructure - PSU - CPs	IPCP	-	-	-	-	-	-	-	-	9,812.88	66.29	0.68%	0.51%			
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	1,832.05	45.95	2.51%	1.88%	1,957.85	97.59	4.98%	3.73%	4,405.32	265.34	6.02%	4.51%			
C33	Infrastructure- PSU- debentures / Bonds	IPFD	-	-	-	-	-	-	-	-	26,556.04	3,432.46	12.93%	10.68%			
C42	Reclassified Approved Investments - Debt	IORD	7,499.34	155.34	2.07%	1.55%	7,497.91	306.07	4.08%	3.05%	7,499.05	306.11	4.08%	3.05%			
D	Approved Investment Subject To Exposure Norms																
D01	PSU - Equity shares - Quoted	EAEQ	2,017.01	3.16	0.16%	0.12%	2,010.25	3.16	0.16%	0.12%	1,235.42	174.54	14.13%	10.57%			
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	130,610.35	7,449.60	5.70%	4.27%	125,276.27	26,117.94	20.85%	15.60%	102,873.51	20,808.92	20.23%	15.14%			
D05	Corporate Securities - Bonds - (Taxable)	EPBT	26,887.59	358.84	1.33%	1.00%	28,473.74	834.47	2.93%	2.19%	71,477.51	2,407.00	3.37%	2.52%			
D07	Corporate Securities - Preference Shares	EPNQ	3,298.60	66.78	2.02%	1.51%	3,299.23	131.56	3.99%	2.98%	3,298.88	131.55	3.99%	2.98%			
D09	Corporate Securities - Debentures	ECOS	153,567.24	2,238.52	1.46%	1.09%	159,783.10	4,863.30	3.04%	2.28%	186,947.13	6,116.43	3.27%	2.45%			
D10	Corporate Securities - Debentures/ Bonds/ CPs / Loan - Promoter group	EDPG	55,857.31	1,012.06	1.81%	1.36%	58,156.13	2,159.36	3.71%	2.78%	80,005.38	3,174.31	3.97%	2.97%			
D16	Deposits - Deposit with scheduled banks*(Incl. bank Balance awaiting investment), CCIL, RBI	ECDB	1,000.00	1.64	0.16%	0.12%	2,450.00	30.23	1.23%	0.92%	7,230.77	5.61	0.08%	0.06%			
D17	Deposits - CDs with Scheduled Banks	EDCD	42,738.12	482.65	1.13%	0.85%	36,527.43	804.01	2.20%	1.65%	9,711.57	201.54	2.08%	1.55%			
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECCR	34,887.80	449.13	1.29%	0.96%	46,489.14	1,020.90	2.20%	1.64%	53,930.92	857.33	1.59%	1.19%			
D22	Commercial Papers	ECCP	-	-	-	-	9,104.52	38.31	0.42%	0.31%	19,985.78	25.86	0.13%	0.10%			
D25	Perpetual Debt Instruments of Tier I & II Capital issued by Non-PSU Banks	EPPD	-	-	-	-	2,148.33	82.08	3.82%	2.86%	2,497.57	114.49	4.58%	3.43%			
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	61,659.78	1,338.17	2.17%	1.62%	92,886.89	3,159.66	3.40%	2.55%	61,888.52	367.21	0.59%	0.44%			
D38	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	-	-	-	-	2,491.10	36.20	1.45%	1.09%	3,752.58	197.28	5.26%	3.93%			
D39	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Bank]	EAPB	-	-	-	-	-	-	-	-	5,498.92	348.80	6.34%	4.75%			
E	Other Investments																
E03	Equity Shares (incl Co-op Societies)	OESH	620.77	(168.79)	-27.19%	-20.35%	1,171.45	(250.02)	-21.34%	-15.97%	116.27	71.75	61.71%	46.18%			
E04	Equity Shares (PSUs & Unlisted)	OEUU	8,422.13	159.01	1.89%	1.41%	8,429.37	159.01	1.89%	1.41%	5,679.14	294.12	5.18%	3.88%			
E06	Debentures	OLDB	2,297.98	54.42	2.37%	1.77%	2,341.20	106.00	4.53%	3.39%	-	-	0.00%	0.00%			
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	29,061.36	290.14	1.00%	0.75%	26,335.47	290.14	1.10%	0.82%	5,091.85	373.28	7.33%	5.49%			
E26	Reclassified Approved Investments - Equity	ORAE	8,708.35	340.53	3.91%	2.93%	8,421.07	1,129.32	13.41%	10.04%	6,794.93	541.32	7.97%	5.96%			
	TOTAL		2,538,065.13	48,478.98	1.91%	1.43%	2,505,660.85	111,123.47	4.43%	3.32%	2,306,409.79	102,242.30	4.43%	3.33%			

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