

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 Dec 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	1,362,579.07	23,129.63	1.70%	1.27%	1,206,390.88	60,004.16	4.97%	3.72%	846,552.80	41,225.98	4.87%	3.64%		
A04	Treasury Bills	CTRB	-	-	-	-	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	75,606.92	1,515.36	2.00%	1.50%	77,143.19	5,642.80	7.31%	5.47%	99,933.99	7,823.87	7.83%	5.86%		
B03	State Government Guaranteed Loans	SGGL	200,303.42	3,566.68	1.78%	1.33%	217,276.70	12,819.89	5.90%	4.42%	246,222.24	14,125.23	5.74%	4.29%		
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,316.12	26.99	2.05%	1.53%	1,316.37	80.34	6.10%	4.57%	1,310.19	79.88	6.10%	4.56%		
C	Housing & Loans to State Govt. for Housing & FFE															
C04	Commercial Papers - NHB / Institutions accredited by NHB	HTLN	17,809.10	321.25	1.80%	1.35%	26,997.95	1,069.57	3.96%	2.96%	-	-	0.00%	0.00%		
C06	Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	24,829.31	476.75	1.92%	1.44%	18,250.34	1,027.02	5.63%	4.21%	14,996.99	795.36	5.30%	3.97%		
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	172,137.31	2,367.49	1.38%	1.03%	157,406.29	7,420.62	4.71%	3.53%	146,403.96	7,464.26	5.10%	3.82%		
C18	Reclassified Approved Investments - Debt	HORD	-	-	-	-	-	-	-	-	1,845.70	-	0.00%	0.00%		
C	Infrastructure Investments															
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	1,339.28	-	0.00%	0.00%	1,125.66	499.06	44.33%	33.18%	2,140.10	141.77	6.62%	4.96%		
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	11,984.42	-	0.00%	0.00%	11,003.99	2,553.46	23.20%	17.36%	11,816.46	67.50	0.57%	0.43%		
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	27,977.49	518.91	1.85%	1.39%	24,817.68	1,453.31	5.86%	4.38%	22,765.16	1,321.04	5.80%	4.34%		
C27	Infrastructure- PSU- debentures / Bonds	IPTD	170,146.75	2,152.46	1.27%	0.95%	199,518.94	11,148.42	5.59%	4.18%	300,180.11	16,722.88	5.57%	4.17%		
C28	Infrastructure - PSU - CPs	IPCP	-	-	-	-	-	-	-	-	9,599.36	66.29	0.69%	0.52%		
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	1,515.00	37.98	2.51%	1.88%	1,810.86	135.58	7.49%	5.60%	4,023.37	365.46	9.08%	6.80%		
C33	Infrastructure- PSU- debentures / Bonds	IPFD	-	-	-	-	-	-	-	-	21,786.19	4,288.67	19.69%	15.98%		
C42	Reclassified Approved Investments - Debt	IORD	7,499.86	146.65	1.96%	1.46%	7,498.56	452.72	6.04%	4.52%	7,499.31	452.78	6.04%	4.52%		
D	Approved Investment Subject To Exposure Norms															
D01	PSU - Equity shares - Quoted	EAEO	2,693.16	-	0.00%	0.00%	2,261.28	3.16	0.14%	0.10%	1,228.44	174.54	14.21%	10.63%		
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	141,629.80	856.48	0.60%	0.45%	130,754.57	26,974.43	20.63%	15.44%	101,527.23	25,114.35	24.74%	18.51%		
D05	Corporate Securities - Bonds - (Taxable)	EPBT	11,284.47	47.55	0.42%	0.32%	22,723.15	882.02	3.88%	2.90%	68,221.73	3,559.80	5.22%	3.90%		
D07	Corporate Securities - Preference Shares	EPNQ	3,298.53	68.10	2.06%	1.55%	3,298.99	199.66	6.05%	4.53%	3,298.73	199.65	6.05%	4.53%		
D09	Corporate Securities - Debentures	ECOS	144,088.91	1,920.49	1.33%	1.00%	154,532.68	6,783.79	4.39%	3.28%	190,099.74	8,979.69	4.72%	3.53%		
D10	Corporate Securities - Debentures/ Bonds/ Cps / Loan - Promoter group	EDPG	52,992.30	974.62	1.84%	1.38%	56,428.60	3,133.98	5.55%	4.16%	79,999.94	4,790.87	5.99%	4.48%		
D16	Deposits - Deposit with scheduled banks*(Incl. bank Balance awaiting investment), CCIL, RBI	ECDB	1,000.00	15.12	1.51%	1.13%	1,755.21	45.36	2.58%	1.93%	8,441.57	21.93	0.26%	0.19%		
D17	Deposits - CDs with Scheduled Banks	EDCD	38,865.43	550.42	1.42%	1.06%	37,327.05	1,354.43	3.63%	2.72%	9,748.16	286.57	2.94%	2.20%		
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECMR	21,580.92	320.39	1.48%	1.11%	38,156.19	1,341.29	3.52%	2.63%	51,275.69	1,253.44	2.44%	1.83%		
D22	Commercial Papers	ECCP	-	-	-	-	9,104.52	38.31	0.42%	0.31%	17,918.82	81.88	0.46%	0.34%		
D25	Perpetual Debt Instruments of Tier I & II Capital issued by Non-PSU Banks	EPPD	-	-	-	-	2,148.33	82.08	3.82%	2.86%	2,497.94	173.97	6.96%	5.21%		
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	69,620.77	1,384.58	1.99%	1.49%	86,583.71	4,544.24	5.25%	3.93%	60,508.17	567.76	0.94%	0.70%		
D38	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	-	-	-	-	2,491.10	36.20	1.45%	1.09%	3,314.16	248.64	7.50%	5.61%		
D39	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Bank]	EAPB	-	-	-	-	-	-	-	-	5,309.78	460.34	8.67%	6.49%		
E	Other Investments															
E03	Equity Shares (incl Co-op Societies)	OESH	-	-	-	-	1,171.45	-250.02	-21.34%	-15.97%	938.08	103.53	11.04%	8.26%		
E04	Equity Shares (PSUs & Unlisted)	OEUU	5,433.09	1,342.77	24.71%	18.49%	7,426.98	1,501.77	20.22%	15.13%	6,954.01	374.12	5.38%	4.03%		
E06	Debentures	OLDB	2,298.18	55.68	2.42%	1.81%	2,326.54	161.68	6.95%	5.20%	-	-	0.00%	0.00%		
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	27,673.95	-	0.00%	0.00%	26,783.25	290.14	1.08%	0.81%	7,589.33	828.06	10.91%	8.16%		
E26	Reclassified Approved Investments - Equity	ORAE	8,126.87	441.22	5.43%	4.06%	8,321.07	1,570.54	18.87%	14.12%	6,337.82	757.48	11.95%	8.94%		
	TOTAL		2,587,468.48	42,237.58	1.63%	1.22%	2,533,030.38	153,361.06	6.05%	4.53%	2,322,086.57	142,917.60	6.15%	4.62%		

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