

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 Mar 2023**
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	15,36,934.53	24,937.83	1.62%	1.21%	12,87,894.80	84,941.99	6.60%	4.94%	8,64,928.43	54,416.81	6.29%	4.71%		
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	75,596.66	1,495.68	1.98%	1.48%	76,761.85	7,138.48	9.30%	6.96%	96,220.76	9,510.10	9.88%	7.40%		
B03	State Government Guaranteed Loans	SGGL	1,97,493.46	3,098.67	1.57%	1.17%	2,12,398.64	15,918.55	7.49%	5.61%	2,45,866.25	18,310.60	7.45%	5.57%		
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,316.81	26.26	1.99%	1.49%	1,316.48	106.60	8.10%	6.06%	1,311.21	105.98	8.08%	6.05%		
C	Housing & Loans to State Govt. for Housing & FFE															
C04	Commercial Papers - NHB / Institutions accredited by NHB	HTLN	34,264.03	626.08	1.83%	1.37%	28,824.62	1,695.64	5.88%	4.40%	-	-	0.00%	0.00%		
C06	Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	19,279.11	373.76	1.94%	1.45%	18,504.01	1,400.78	7.57%	5.66%	14,901.56	1,052.65	7.06%	5.29%		
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	1,84,045.25	3,069.14	1.67%	1.25%	1,63,974.80	10,489.77	6.40%	4.79%	1,51,762.34	9,990.12	6.58%	4.93%		
C18	Reclassified Approved Investments - Debt	HORD	-	-	-	-	-	-	-	-	1,875.00	-	0.00%	0.00%		
C	Infrastructure Investments															
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	1,585.60	48.86	3.08%	2.31%	1,239.07	547.92	44.22%	33.09%	2,036.93	207.36	10.18%	7.62%		
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	13,108.14	-	0.00%	0.00%	11,522.82	2,553.46	22.16%	16.58%	11,840.15	67.50	0.57%	0.43%		
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	48,995.30	891.96	1.82%	1.36%	30,779.29	2,345.27	7.62%	5.70%	23,048.73	1,763.43	7.65%	5.73%		
C27	Infrastructure- PSU- debentures / Bonds	IPTD	1,27,014.66	2,169.04	1.71%	1.28%	1,81,641.17	13,317.46	7.33%	5.49%	2,95,738.89	21,494.42	7.27%	5.44%		
C28	Infrastructure - PSU - CPs	IPCP	-	-	-	-	-	-	-	-	9,812.88	66.29	0.68%	0.51%		
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	1,266.37	30.51	2.41%	1.80%	1,676.60	166.09	9.91%	7.41%	3,646.40	426.00	11.68%	8.74%		
C33	Infrastructure- PSU- debentures / Bonds	IPFD	-	-	-	-	-	-	-	-	21,950.02	4,288.67	19.54%	15.86%		
C42	Reclassified Approved Investments - Debt	IORD	7,497.87	146.24	1.95%	1.46%	7,498.39	598.96	7.99%	5.98%	7,498.67	599.04	7.99%	5.98%		
D	Approved Investment Subject To Exposure Norms															
D01	PSU - Equity shares - Quoted	EAEQ	4,077.24	-75.35	-1.85%	-1.38%	2,750.61	-72.19	-2.62%	-1.96%	1,235.42	174.54	14.13%	10.57%		
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	1,49,886.74	652.61	0.44%	0.33%	1,35,472.09	27,627.04	20.39%	15.26%	1,03,737.42	25,848.61	24.92%	18.65%		
D05	Corporate Securities - Bonds - (Taxable)	EPBT	7,996.79	109.90	1.37%	1.03%	19,091.99	991.92	5.20%	3.89%	59,790.47	4,067.13	6.80%	5.09%		
D07	Corporate Securities - Preference Shares	EPNQ	3,299.41	67.93	2.06%	1.54%	3,299.10	267.59	8.11%	6.07%	3,298.99	267.57	8.11%	6.07%		
D09	Corporate Securities - Debentures	ECOS	1,31,166.66	1,868.32	1.42%	1.07%	1,48,771.19	8,652.11	5.82%	4.35%	1,87,911.35	11,617.03	6.18%	4.63%		
D10	Corporate Securities - Debentures/ Bonds/ Cps / Loan - Promoter group	EDPG	37,114.44	675.67	1.82%	1.36%	51,666.20	3,809.65	7.37%	5.52%	79,999.90	6,382.21	7.98%	5.97%		
D16	Deposits - Deposit with scheduled banks*(Incl. bank Balance awaiting investment), CCIL, RBI	ECDB	1,233.33	0.02	0.14%	0.11%	1,731.84	47.10	2.72%	2.04%	6,705.04	25.85	0.39%	0.29%		
D17	Deposits - CDs with Scheduled Banks	EDCD	19,201.58	227.96	1.19%	0.89%	32,897.51	1,582.39	4.81%	3.60%	9,752.17	291.49	2.99%	2.24%		
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECMR	33,737.94	525.75	1.56%	1.17%	37,066.76	1,867.04	5.04%	3.77%	54,355.66	1,786.48	3.29%	2.46%		
D22	Commercial Papers	ECCP	-	-	-	-	9,104.52	38.31	0.42%	0.31%	12,506.02	116.11	0.93%	0.69%		
D25	Perpetual Debt Instruments of Tier I & II Capital issued by Non-PSU Banks	EPPD	-	-	-	-	2,148.33	82.08	3.82%	2.86%	2,498.10	228.46	9.15%	6.84%		
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	10,875.00	13.99	0.13%	0.10%	84,245.22	4,558.23	5.41%	4.05%	66,506.30	650.82	0.98%	0.73%		
D38	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	-	-	-	-	2,491.10	36.20	1.45%	1.09%	3,123.57	298.88	9.57%	7.16%		
D39	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Bank]	EAPB	-	-	-	-	-	-	-	-	4,987.61	583.55	11.70%	8.76%		
E	Other Investments															
E03	Equity Shares (incl Co-op Societies)	OESH	-	-	-	-	1,171.45	-250.02	-21.34%	-15.97%	926.36	103.53	11.18%	8.36%		
E04	Equity Shares (PSUs & Unlisted)	OEPU	2,139.50	191.58	8.95%	6.70%	6,123.22	1,693.36	27.65%	20.69%	7,503.71	374.12	4.99%	3.73%		
E06	Debentures	OLDB	4,742.78	111.72	2.36%	1.76%	2,930.60	273.39	9.33%	6.98%	-	-	0.00%	0.00%		
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	9,662.89	1,926.30	19.94%	14.92%	22,668.69	2,216.44	9.78%	7.32%	11,351.81	904.36	7.97%	5.96%		
E26	Reclassified Approved Investments - Equity	ORAE	9,116.72	-	0.00%	0.00%	8,517.26	1,570.54	18.44%	13.80%	6,598.36	757.48	11.48%	8.59%		
	TOTAL		26,60,668.32	43,212.14	1.62%	1.22%	25,64,502.75	1,96,573.19	7.67%	5.74%	23,34,288.31	1,76,777.17	7.57%	5.68%		

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