

**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 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) <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	16,06,396.31	26,835.99	1.67%	1.25%	15,60,620.57	78,944.45	5.06%	3.79%	12,06,390.88	60,004.16	4.97%	3.72%
A04	Treasury Bills	CTRB	9,989.07	5.32	0.05%	0.04%	9,989.07	5.32	0.05%	0.04%	19,739.16	361.05	1.83%	1.37%
<b>B</b>	<b>Central Govt. Sec, State Govt Sec or Other Approved</b>													
B01	Central Government Guaranteed Loans / Bonds	CGSL	70,498.28	1,380.83	1.96%	1.47%	72,893.45	4,923.73	6.75%	5.05%	77,143.19	5,642.80	7.31%	5.47%
B03	State Government Guaranteed Loans	SGGL	1,83,253.99	3,120.38	1.70%	1.27%	2,02,318.35	11,604.98	5.74%	4.29%	2,17,276.70	12,819.89	5.90%	4.42%
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	1,051.21	22.32	2.12%	1.59%	1,264.97	76.01	6.01%	4.50%	1,316.37	80.34	6.10%	4.57%
<b>C</b>	<b>Housing &amp; Loans to State Govt. for Housing &amp; FFE</b>													
C04	Commercial Papers - NHB / Institutions accredited by NHB	HTLN	-	-	-	-	31,228.34	251.54	0.81%	0.60%	26,997.95	1,069.57	3.96%	2.96%
C06	Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	24,846.48	491.47	1.98%	1.48%	18,590.57	1,103.78	5.94%	4.44%	18,250.34	1,027.02	5.63%	4.21%
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	1,27,090.70	2,493.26	1.96%	1.47%	1,91,888.95	9,176.02	4.78%	3.58%	1,57,406.29	7,420.62	4.71%	3.53%
C18	Reclassified Approved Investments - Debt	HORD	-	-	0.00%	0.00%	-	-	-	-	-	-	-	-
<b>C</b>	<b>Infrastructure Investments</b>													
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	7,439.41	190.49	2.56%	1.92%	5,734.16	969.64	16.91%	12.65%	1,125.66	499.06	44.33%	33.18%
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	20,375.65	222.18	1.09%	0.82%	18,040.35	4,885.17	27.08%	20.26%	11,003.99	2,553.46	23.20%	17.36%
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	44,070.16	834.55	1.89%	1.42%	47,310.51	2,745.92	5.80%	4.34%	24,817.68	1,453.31	5.86%	4.38%
C27	Infrastructure- PSU- debentures / Bonds	IPTD	2,31,626.20	4,258.45	1.84%	1.38%	2,08,083.42	11,481.41	5.52%	4.13%	1,99,518.94	11,148.42	5.59%	4.18%
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	984.30	24.70	2.51%	1.88%	1,029.51	76.72	7.45%	5.58%	1,810.86	135.58	7.49%	5.60%
C35	Infrastructure - Equity (including unlisted)	IOEQ	38.01	15.95	41.97%	31.40%	38.01	15.95	41.97%	31.40%	-	-	-	-
C42	Reclassified Approved Investments - Debt	IORD	7,499.59	150.21	2.00%	1.50%	7,499.05	457.59	6.10%	4.57%	7,498.56	452.72	6.04%	4.52%
<b>D</b>	<b>Approved Investment Subject To Exposure Norms</b>													
D01	PSU - Equity shares - Quoted	EAEQ	10,197.29	289.80	2.84%	2.13%	6,928.56	887.59	12.81%	9.59%	2,261.28	3.16	0.14%	0.10%
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	2,50,229.90	1,561.08	0.62%	0.47%	2,22,308.19	22,508.61	10.12%	7.58%	1,30,754.57	26,974.43	20.63%	15.44%
D05	Corporate Securities - Bonds - (Taxable)	EPBT	6,122.10	(241.33)	-3.94%	-2.95%	7,918.22	(24.50)	-0.31%	-0.23%	22,723.15	882.02	3.88%	2.90%
D07	Corporate Securities - Preference Shares	EPNQ	-	-	-	-	3,299.46	64.78	1.96%	1.47%	3,298.99	199.66	6.05%	4.53%
D09	Corporate Securities - Debentures	ECOS	2,50,611.34	4,783.62	1.91%	1.43%	1,96,971.69	9,808.06	4.98%	3.73%	1,54,532.68	6,783.79	4.39%	3.28%
D10	Corporate Securities - Debentures/ Bonds/ Cps / Loan - Promoter group	EDPG	28,234.17	516.91	1.83%	1.37%	28,234.22	1,539.22	5.45%	4.08%	56,428.60	3,133.98	5.55%	4.16%
D16	Deposits - Deposit with scheduled banks*( Incl. bank Balance awaiting investment), CCL, RBI	ECDB	3,750.00	3.01	0.08%	0.06%	1,844.11	36.20	1.96%	1.47%	1,755.21	45.36	2.58%	1.93%
D17	Deposits - CDs with Scheduled Banks	ECCD	-	-	0.00%	0.00%	-	-	0.00%	0.00%	37,327.05	1,354.43	3.63%	2.72%
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECMR	15,001.41	248.41	1.66%	1.24%	18,223.84	882.12	4.84%	3.62%	38,156.19	1,341.29	3.52%	2.63%
D22	Commercial Papers	ECCP	9,989.52	3.56	0.04%	0.03%	9,989.52	3.56	0.04%	0.03%	9,104.52	38.31	0.42%	0.31%
D23	Application Money	ECAM	12,799.83	54.92	0.43%	0.32%	12,799.83	54.92	0.43%	0.32%	-	-	-	-
D25	Perpetual Debt Instruments of Tier I & II Capital issued by Non-PSU Banks	EPPD	-	-	-	0.00%	-	-	0.00%	0.00%	2,148.33	82.08	3.82%	2.86%
D27	Perpetual Non-Cum. P.Shares & Redeemable Cumulative P.Share	EPPS	3,298.01	68.04	2.06%	1.54%	3,297.98	134.03	4.06%	3.04%	-	-	-	-
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	29,461.55	111.34	0.38%	0.28%	41,806.02	718.74	1.72%	1.29%	86,583.71	4,544.24	5.25%	3.93%
D30	Mutual Funds - (under Insurer's Promoter Group)	EMPG	2,071.72	2.46	0.12%	0.09%	6,855.87	79.67	1.16%	0.87%	-	-	-	-
D32	Passively Managed Equity ETF (Non Promoter Group)	EETF	17,668.82	-	0.00%	0.00%	17,668.82	-	0.00%	0.00%	-	-	-	-
D38	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU B	EAPS	-	-	-	-	-	-	0.00%	0.00%	2,491.10	36.20	1.45%	1.09%
<b>E</b>	<b>Other Investments</b>													
E03	Equity Shares (incl Co-op Societies)	OESH	2,232.57	414.33	18.56%	13.89%	2,021.16	436.51	21.60%	16.16%	1,171.45	(250.02)	-21.34%	-15.97%
E04	Equity Shares (PSUs & Unlisted)	OEPU	1,094.90	-	0.00%	0.00%	3,794.48	2,944.97	77.61%	58.08%	7,426.98	1,501.77	20.22%	15.13%
E06	Debentures	OLDB	4,797.33	119.15	2.48%	1.86%	4,796.98	348.23	7.26%	5.43%	2,326.54	161.68	6.95%	5.20%
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	-	-	0.00%	0.00%	-	-	0.00%	0.00%	26,783.25	290.14	1.08%	0.81%
E26	Reclassified Approved Investments - Equity	ORAE	8,913.24	12.75	0.14%	0.11%	8,738.37	1,074.93	12.30%	9.21%	8,321.07	1,570.54	18.87%	14.12%
	<b>TOTAL</b>		<b>29,29,807.49</b>	<b>47,994.14</b>	<b>1.64%</b>	<b>1.23%</b>	<b>28,68,305.05</b>	<b>1,68,215.86</b>	<b>5.86%</b>	<b>4.39%</b>	<b>25,33,030.38</b>	<b>1,53,361.06</b>	<b>6.05%</b>	<b>4.53%</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 of Tax (using prescribed tax rates)

3 In the previous year column, the figures of the corresponding Year to date of the previous financial year shall be shown

4 FORM-1 shall be prepared in respect of each fund. In case of ULIP FORM 1 shall be prepared at Segregated Fund (SFIN) level and also at consolidated level.

5 YTD Income on investment shall be reconciled with figures in P&L and Revenue account.

6 YTD Income on Investment does not include impairment provision of unlisted equity amounting to Rs.10.03 Cr (PY Rs.13.39 Cr)