

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 2024
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	13,45,923.70	26,772.69	1.99%	1.49%	14,29,031.41	54,108.99	3.79%	2.83%	15,37,607.64	52,108.45	3.39%	2.54%
A04	Treasury Bills	CTRB	-	-	-	-	-	-	-	-	-	-	-	-
B	Central Govt. Sec, State Govt Sec or Other Approved													
B01	Central Government Guaranteed Loans / Bonds	CGSL	65,405.03	1,299.70	1.99%	1.49%	65,423.11	2,557.78	3.91%	2.93%	74,097.58	3,542.89	4.78%	3.58%
B03	State Government Guaranteed Loans	SGGL	2,93,152.36	5,714.44	1.95%	1.46%	2,90,023.58	11,309.71	3.90%	2.92%	2,11,902.62	8,484.61	4.00%	3.00%
B04	Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	-	-	-	-	-	1,318.71	53.69	4.07%	3.05%
C	Housing & Loans to State Govt. for Housing & FFE													
C04	Commercial Papers - NHB / Institutions accredited by NHB	HTLN	-	-	-	-	-	-	-	-	31,228.34	251.54	0.81%	0.60%
C06	Debentures/Bonds/CPs/Loans - Promoter Group	HDPG	56,598.26	1,118.68	1.98%	1.48%	47,127.20	1,852.10	3.93%	2.94%	15,445.53	612.31	3.96%	2.97%
C08	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	1,42,283.84	2,702.29	1.90%	1.42%	1,36,214.27	5,206.09	3.82%	2.86%	2,24,465.11	6,682.76	2.98%	2.23%
C18	Reclassified Approved Investments - Debt	HORD	-	-	0.00%	0.00%	-	-	0.00%	0.00%	-	-	0.00%	0.00%
C	Infrastructure Investments													
C20	Infrastructure - PSU - Equity shares - Quoted	ITPE	9,039.15	108.99	1.21%	0.90%	8,450.55	2,165.10	25.62%	19.17%	4,876.87	779.15	15.98%	11.96%
C21	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	23,695.37	1,058.02	4.47%	3.34%	22,705.21	5,681.28	25.02%	18.72%	16,866.32	4,662.99	27.65%	20.69%
C26	Long Term Bank Bonds Approved Investment Infrastructure	ILBI	48,268.25	901.33	1.87%	1.40%	46,158.51	1,705.50	3.69%	2.76%	48,939.53	1,911.37	3.91%	2.92%
C27	Infrastructure- PSU- debentures / Bonds	IPTD	3,12,843.10	5,917.73	1.89%	1.42%	2,84,164.26	10,510.94	3.70%	2.77%	1,96,247.71	7,222.96	3.68%	2.75%
C29	Infrastructure - Other Corporate Securities - Debentures/Bonds	ICTD	914.07	22.69	2.48%	1.86%	914.45	45.14	4.94%	3.69%	1,052.24	52.02	4.94%	3.70%
C42	Reclassified Approved Investments - Debt	IORD	7,499.69	150.42	2.01%	1.50%	7,498.85	301.13	4.02%	3.00%	7,498.77	307.38	4.10%	3.07%
D	Approved Investment Subject To Exposure Norms													
D01	PSU - Equity shares - Quoted	EAEQ	12,178.77	3,085.64	25.34%	18.96%	12,500.74	6,362.43	50.90%	38.09%	5,285.26	597.79	11.31%	8.46%
D02	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	2,78,399.04	9,842.49	3.54%	2.65%	2,69,850.72	22,115.41	8.20%	6.13%	2,04,002.08	20,947.54	10.27%	7.68%
D04	Equity Shares - Promoter Group	EEPG	3,497.63	-	0.00%	0.00%	2,107.95	17.28	0.82%	0.61%	-	-	0.00%	0.00%
D05	Corporate Securities - Bonds - (Taxable)	EPBT	-	-	-	-	-	-	-	-	7,996.74	216.83	2.71%	2.03%
D07	Corporate Securities - Preference Shares	EPNQ	-	-	-	-	-	-	-	-	3,299.46	64.78	1.96%	1.47%
D09	Corporate Securities - Debentures	ECOS	3,91,797.87	7,749.71	1.98%	1.48%	3,49,303.65	13,734.49	3.93%	2.94%	1,70,005.30	5,024.44	2.96%	2.21%
D10	Corporate Securities - Debentures/ Bonds/ Cps / Loan - Promoter group	EDPG	18,247.74	363.10	1.99%	1.49%	18,246.67	730.51	4.00%	3.00%	28,234.24	1,022.31	3.62%	2.71%
D16	Deposits - Deposit with scheduled banks*(Incl. bank Balance awaiting	ECDB	7,075.00	134.15	1.90%	1.42%	7,229.51	271.96	3.76%	2.81%	1,786.36	33.19	1.86%	1.39%
D17	Deposits - CDs with Scheduled Banks	EDCD	0.00	-	0.00%	0.00%	992.81	32.73	3.30%	2.47%	-	-	0.00%	0.00%
D18	Deposits - Repo / Reverse Repo - Govt Securities	ECMR	13,831.77	222.64	1.61%	1.20%	15,167.88	491.35	3.24%	2.42%	19,870.87	633.71	3.19%	2.39%
D23	Application Money	ECAM	2,343.47	18.05	0.77%	0.58%	1,751.91	31.57	1.80%	1.35%	-	-	0.00%	0.00%
D27	Perpetual Non-Cum. P.Shares & Redeemable Cumulative P.Shares of T	EPPS	-	-	-	-	-	-	-	-	3,298.49	66.00	2.00%	1.50%
D29	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	28,844.12	574.67	1.99%	1.49%	34,945.31	1,334.22	3.82%	2.86%	45,357.17	607.40	1.34%	1.00%
D30	Mutual Funds - (under Insurer's Promoter Group)	EMPG	4,166.26	80.55	1.93%	1.45%	4,312.65	170.19	3.95%	2.95%	7,433.27	77.20	1.04%	0.78%
D32	Passively Managed Equity ETF (Non Promoter Group)	EETF	14,403.58	619.54	4.30%	3.22%	14,542.53	619.54	4.26%	3.19%	17,668.82	-	0.00%	0.00%
E	Other Investments													
E03	Equity Shares (incl Co-op Societies)	OESH	5,666.08	529.67	9.35%	7.00%	4,895.58	1,183.97	24.18%	18.10%	400.34	22.18	5.54%	4.15%
E04	Equity Shares (PSUs & Unlisted)	OEPU	-	-	-	-	-	-	-	-	5,151.64	2,944.97	57.17%	42.78%
E06	Debentures	OLDB	4,796.53	116.46	2.43%	1.82%	4,797.00	229.04	4.77%	3.57%	4,796.81	229.08	4.78%	3.57%
E19	Passively Managed Equity ETF (Non Promoter Group)	OETF	8,462.14	193.31	2.28%	1.71%	6,803.18	193.31	2.84%	2.13%	-	-	0.00%	0.00%
E20	Passively Managed Equity ETF (Promoter Group)	OETP	3,000.00	-	0.00%	0.00%	3,000.00	-	0.00%	0.00%	-	-	0.00%	0.00%
E26	Reclassified Approved Investments - Equity	ORAE	6,184.17	14.50	0.23%	0.18%	7,534.92	1,584.81	21.03%	15.74%	12,919.42	1,062.18	8.22%	6.15%
	TOTAL		31,08,517.00	69,311.45	2.23%	1.67%	30,95,694.44	1,44,546.59	4.67%	3.49%	28,37,385.80	1,20,221.72	4.24%	3.17%

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 net of Tax (using prescribed tax rates). For securities held for part of reporting period the yield has been derived and reported for the respective period in the current year.

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.NIL (PY Rs.10.03 Cr)