

Statement of Investment and Income on Investment
Periodicity of Submission: Quarterly
Statement as on : December 31, 2020

No	Category of Investment	Category Code	Current Quarter				Year to Date (current year)						Year to Date (previous year)				
			Investment (Rs.)		Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (Rs.)		Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (Rs.)		Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
A	CENTRAL GOVERNMENT SECURITIES		437,448	451,179	6,412	1.47	1.03	417,544	451,179	19,736	4.73	3.31	281,340	283,732	17,295	6.15	4.30
A01	Central Government Bonds	CGSB	399,952	451,179	6,331	6.35	4.44	352,677	451,179	19,142	7.23	5.06	268,929	283,732	17,123	8.47	5.93
A04	Treasury Bills	CTRB	37,496	0	81	4.14	2.90	64,867	0	594	3.21	2.25	12,411	0	172	6.52	4.56
B	GOVERNMENT SECURITIES/ OTHER APPROVED SECURITIES		207,960	249,767	3,889	1.87	1.31	200,722	249,767	8,312	4.14	2.90	120,892	110,002	8,452	6.99	4.89
B01	Central Government Guaranteed Loans / Bonds	CGSL	102,468	109,171	1,727	6.76	4.73	99,037	109,171	1,805	6.72	4.70	0	0	0	0.00	0.00
B02	State Government Bonds	SGGB	0	0	0	0.00	0.00	0	0	0	0.00	0.00	0	0	0	0.00	0.00
B03	State Government Guaranteed Loans	SGGL	105,492	140,596	2,162	8.22	5.75	101,685	140,596	6,507	8.52	5.97	120,892	110,002	8,452	9.31	6.51
B04	Other Approved Securities (excluding Infrastructure/Social Sector Investments)	SGOA	0	0	0	0.00	0.00	0	0	0	0.00	0.00	0	0	0	0.00	0.00
C	HOUSING SECTOR INVESTMENTS		116,823	107,094	2,458	2.10	1.47	128,504	107,094	8,342	6.49	4.54	107,732	107,000	7,034	6.53	4.57
	Taxable Bonds		111,785	101,224	2,363	2.11	1.48	123,457	101,224	8,062	6.53	4.57	102,657	101,463	6,753	6.58	4.60
C06	Debentures / Bonds / CPs / Loans - (Promoter Group)	HDPG	7,482	8,006	163	8.75	6.12	7,617	8,006	501	8.76	6.13	2,499	0	86	8.37	5.86
C07	COMMERCIAL PAPERS - NHB / INSTITUTIONS ACCREDITED BY NHB	HTLN	0	0	0	0.00	0.00	0	0	0	0.00	0.00	11,418	0	485	7.70	5.39
C08	Taxable - Bonds / Debentures issued by Authority constituted under any Housing/Building Scheme approved by Central/State/any Authority or Body Constituted by Central State Act	HTDA	0	0	0	0.00	0.00	0	0	0	0.00	0.00	0	0	0	0.00	0.00
C08	BONDS / DEBENTURES ISSUED BY NHB / INSTITUTIONS ACCREDITED BY NHB	HTDN	104,302	93,218	2,200	8.46	5.92	115,840	93,218	7,561	8.69	6.09	88,740	101,463	6,181	9.27	6.49
	Tax Free Bonds		5,038	5,870	95	1.88	1.32	5,046	5,870	280	5.55	3.88	5,076	5,537	281	5.53	3.87
C10	Taxfree - Bonds / Debentures issued by NHB	HFDN	5,038	5,870	95	7.56	5.29	5,046	5,870	280	7.39	5.17	5,076	5,537	281	7.36	5.15
D	INFRASTRUCTURE INVESTMENTS		89,296	96,426	1,556	1.74	1.22	81,111	96,426	3,501	4.32	3.02	17,193	10,524	236	1.37	0.96
D01	INFRASTRUCTURE - OTHER APPROVED SECURITIES	ISAS	0	0	0	0.00	0.00	0	0	0	0.00	0.00	4,701	0	29	6.69	4.68
D02	Infrastructure - PSU - Equity Shares - Quoted	ITPE	13,696	12,105	85	2.49	1.74	13,249	12,105	354	3.56	2.49	5,478	7,051	95	2.30	1.61
D03	Infrastructure - Equity (Promoter Group)	IEPG	6,820	7,123	0	0.00	0.00	6,026	7,123	95	2.11	1.47	5,126	3,472	80	2.07	1.45
D04	INFRASTRUCTURE - DEBENTURES / BONDS / CPs / LOANS - (PROMOTER GROUP)	IDPG	36,402	39,267	823	9.07	6.35	35,747	39,267	2,132	9.42	6.60	1,888	0	32	7.65	5.36
D05	Infrastructure - Infrastructure Development Fund	IDDF	25,545	26,374	456	7.16	5.01	21,177	26,374	493	7.14	5.00	0	0	0	0.00	0.00
D05	Units of Infrastructure Investment Trust	EIIT	6,833	11,556	192	11.29	7.90	4,911	11,556	426	11.56	8.09	0	0	0	0.00	0.00
	Taxable Bonds		117,552	106,809	2,084	1.77	1.24	130,275	106,809	7,720	5.93	4.15	114,196	154,958	6,589	5.77	4.04
D06	Taxable - Infrastructure / Social Sector - PSU - Debentures / Bonds	IPTD	81,766	88,595	1,609	7.89	5.53	93,019	88,595	6,621	9.48	6.64	90,928	136,904	5,543	8.11	5.68
D07	INFRASTRUCTURE - PSU - CPS	IPCP	18,687	0	121	6.76	4.73	20,786	0	217	5.01	3.51	20,861	14,849	1,005	7.38	5.16
D08	Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICTD	10,375	10,882	229	8.86	6.20	10,380	10,882	678	8.71	6.09	0	0	0	0.00	0.00
D09	Infrastructure - Corporate Securities - Equity shares-Quoted	ITCE	6,724	7,332	124	7.40	5.18	6,090	7,332	203	4.45	3.12	2,406	3,205	40	5.25	3.67
	Taxfree Bonds		12,312	13,343	836	6.79	4.76	17,231	13,343	2,997	17.39	12.18	83,649	59,279	5,435	6.50	4.55
D09	Taxfree - Infrastructure / Social Sector - PSU - Debentures / Bonds	IPFD	12,312	13,343	836	27.25	19.07	17,231	13,343	2,997	23.17	16.22	83,649	59,279	5,435	8.65	6.05
	INFRASTRUCTURE - OTHER INVESTMENTS		0	0	0	0.00	0.00	0	0	0	0.00	0.00	325	325	0	0.00	0.00
D10	Infrastructure - Equity (including unlisted)	IOEQ	0	0	0	0.00	0.00	0	0	0	0.00	0.00	325	325	0	0.00	0.00
E	INVESTMENT SUBJECT TO EXPOSURE NORMS		502,930	546,593	9,620	1.91	1.34	521,656	546,593	33,110	6.35	4.44	412,847	445,255	25,311	6.13	4.29
E01	PSU (Approved Investment) - Equity Shares - quoted	EAEQ	13,832	15,425	22	0.64	0.45	11,610	15,425	453	5.19	3.63	2,062	5,204	0	0.00	0.00
E02	Corporate Securities (Approved Investment) - Equity Shares (Ordinary) - quoted	EACE	74,268	93,505	742	4.01	2.81	66,553	93,505	3,301	6.61	4.62	43,762	54,945	3,447	10.48	7.34
E03	Equity Shares (incl. Equity Related Instru) - Promoter Group	EEPG	7,654	12,075	548	28.73	20.11	7,288	12,075	1,106	20.21	14.15	5,744	7,095	1,717	39.79	27.85
E04	Corporate Securities - Bonds - Taxable	EPBT	130,086	136,922	2,817	8.69	6.08	138,843	136,922	12,321	11.82	8.27	110,326	117,443	7,047	8.50	5.95
E08	Corporate Securities - (Approved Investment) - Debentures	ECOS	69,821	73,274	1,424	8.18	5.72	69,869	73,274	4,293	8.19	5.73	30,739	47,893	1,925	8.33	5.83
E14	Deposits - Deposit with Scheduled Banks	ECDB	0	0	0	0.00	0.00	9,241	0	16	2.17	1.52	0	0	0	0.00	0.00
E16	Deposits - Money at call and short notice with banks / Repo	ECMR	9,457	10,692	10	2.90	2.03	8,742	10,692	10	2.82	1.98	10,007	9,501	105	5.04	3.53
E16	DEPOSITS - CDS WITH SCHEDULED BANKS	EDCD	0	0	0	0.00	0.00	18,716	0	122	7.67	5.37	23,314	24,815	1,072	7.04	4.93
E19	Commercial Papers issued by a Company or All India Financial Institutions rated Very Strong or more	ECCP	18,041	14,607	322	7.17	5.02	16,795	14,607	666	7.09	4.96	6,012	0	331	8.17	5.72
E20	Application Money	ECAM	12,000	0	12	2.63	1.84	11,254	0	21	3.08	2.16	10,000	0	8	4.25	2.97
E23	Corporate Securities - (Approved) Debenture/Bonds/CP/Loan-Promoter Group	EDPG	8,257	8,690	174	8.46	5.92	6,316	8,690	397	8.37	5.86	17,962	0	605	8.74	0.00
E24	Mutual Funds - Gilt / G Sec / Liquid Schemes	EGMF	0	0	0	0.00	0.00	0	0	0	0.00	0.00	30,247	20,267	1,225	7.68	0.00
E25	Mutual Funds - (under Insurer's Promoter Group)	EMPG	0	0	0	0.00	0.00	0	0	0	0.00	0.00	8,337	10,014	225	8.25	0.00
E26	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - Private Banks	EAPB	153,127	161,186	3,516	9.21	6.45	152,395	161,186	10,478	9.16	6.41	109,467	141,763	7,531	9.16	0.00
E27	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	EAPS	0	0	0	0.00	0.00	0	0	0	0.00	0.00	0	0	0	0.00	0.00
E28	Units of Real Estate Investment Trust (REITs)	ERIT	6,388	20,217	33	2.06	1.44	4,034	20,217	-72	-2.83	-1.98	4,868	6,316	73	3.06	0.00
F	OTHER INVESTMENTS		44,199	49,665	4,017	9.09	6.36	76,573	49,665	5,033	6.57	4.60	62,859	54,453	3,001	4.77	3.34
F03	Other than Approved Investments - Equity Shares (incl. PSUs and Unlisted)	OESH	896	896	0	0.00	0.00	2,157	896	-539	-90.25	-63.17	5,401	3,964	4	0.10	0.00
F04	Equity Shares - Promoter Group	OEPG	0	0	0	0.00	0.00	0	0	0	0.00	0.00	4,999	2,642	0	0.00	0.00
F05	Equity Shares (PSUs & Unlisted)	OEPU	3,747	8,058	0	0.00	0.00	3,517	8,058	0	0.00	0.00	0	0	0	0.00	0.00
F05	Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS	0	0	0	0.00	0.00	18,112	0	1,006	13.99	9.79	32,738	33,021	2,153	8.75	0.00
F06	Reclassified Approved Investments - Debt (Point 6 under Note for Regulation 4 to 9)	ORAD	0	0	0	0.00	0.00	7,146	0	-33	-2.90	-2.03	14,990	7,277	844	13.82	0.00
F07	Passively Managed Equity ETF (Non Promoter Group)	OETF	39,556	40,712	4,017	40.73	28.51	45,641	40,712	4,598	13.42	9.39	4,730	7,549	0	0.00	0.00
	Grand Total		1,528,521	1,620,875	30,873			1,573,615	1,620,875	88,751			1,200,708	1,225,203	73,354		

Certified that the information given herein are correct, complete and nothing has been concealed or suppressed, to the best of my knowledge and belief.

Note: Category of Investment (COI) shall be as per Guidelines, as amended from time to time