

PERIODIC DISCLOSURES

FORM NL-36-YIELD ON INVESTMENTS 1

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

CIN: L67200MH2000PLC129408

Statement as on September 30, 2018

(in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended September 30, 2018					For the Period ended September 30, 2018					For the Period ended September 30, 2017				
			Investment		Income on Investment	Gross Yield	Net Yield	Investment		Income on Investment	Gross Yield	Net Yield	Investment		Income on Investment	Gross Yield	Net Yield
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(¹)	(¹)	(¹)	(%)	³ (%)	(¹)	(¹)	(¹)	(%)	³ (%)	(¹)	(¹)	(¹)	(%)	³ (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds		469,794	458,464	8,579	1.83%	1.23%	462,355	458,464	17,025	3.68%	2.49%	340,194	399,957	22,974	6.75%	4.56%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS															
5	A4 Treasury Bills	CTRB	11,914	9,994	133	1.12%	0.76%	15,219	9,994	375	2.47%	1.67%	81,050	0	1,334	1.65%	1.11%
6	B Government Securities / Other Approved Securities	TITLE															
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,928	4,600	88	1.78%	1.20%	4,927	4,600	176	3.57%	2.41%	4,920	4,901	176	3.57%	2.41%
8	B2 State Government Bonds/ Development Loans	SGGB	100,233	94,577	1,924	1.92%	1.30%	100,753	94,577	3,880	3.85%	2.60%	124,466	147,771	4,934	3.96%	2.68%
9	B3 State Government Guaranteed Loans	SGGL															
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															
11	B5 Guaranteed Equity	SGGE															
12	C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE															
13	C1 Loans to State Govt. for Housing	HLSH															
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															
15	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH															
16	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	7,864	4,831	118	1.51%	1.02%	13,436	4,831	461	3.43%	2.32%	9,760	9,936	336	3.44%	2.32%
17	C6 Bonds/ Debentures/ CPs/ Loans - Promoter Group	HDPG															
18	C7 Bonds/Debentures issued by HUDCO	HTHD															
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN															
20	C9 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	255,904	237,506	5,265	2.06%	1.39%	255,267	237,506	10,477	4.10%	2.77%	169,520	178,825	7,262	4.28%	2.89%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															
23	C12 Bonds/Debentures issued by Authority constituted under any Housing/Building scheme approved by Central/State/any Authority or Body constituted by Central/State Act.	HFDA															
24	D Infrastructure Investments	TITLE															
25	D1 Infrastructure - Other Approved Securities	ISAS															
26	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	7,413	7,468	97	1.31%	0.62%	6,035	7,468	97	1.61%	0.76%	5,279	7,395	2,803	50.92%	36.57%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	12,609	10,238	1,717	13.62%	6.35%	13,367	10,238	1,717	12.85%	5.99%	8,734	15,369	82	0.93%	0.93%
28	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ															
29	D5 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEUQ															
30	D6 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG															
31	D7 Infrastructure - Securitised Assets (Approved)	IESA															
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	5,000	4,967	108	2.16%	1.46%	5,000	4,967	215	4.30%	2.90%	5,000	5,155	215	4.30%	2.90%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	168,507	161,388	3,367	2.00%	1.35%	171,248	161,388	6,785	3.96%	2.68%	125,018	140,315	4,951	3.96%	2.68%
34	D10 Infrastructure - PSU - CPs	IPCP															
35	D11 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICTD	80,105	77,174	1,734	2.16%	1.46%	79,373	77,174	3,446	4.34%	2.93%	55,129	58,006	2,467	4.48%	3.02%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
37	D13 Infrastructure - Term Loans (with Charge)	ILWC															
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD															
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	14,920	14,373	313	2.10%	1.42%	14,916	14,373	617	4.14%	2.79%	20,302	15,410	610	3.00%	2.03%
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	5,068	4,304	132	2.61%	-0.90%	3,243	4,304	132	4.08%	-1.41%					

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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(')	(')	(')	(%)	3 (%)	(')	(')	(')	(%)	3 (%)	(')	(')	(')	(%)	3 (%)
85	F8 Other than Approved Investments -Pref Shares	OPSH															
86	F9 Other than Approved Investments -Venture fund	OVNF	3,325	3,673	(77)	-2.31%	-1.56%	3,305	3,673	(73)	-2.21%	-1.49%	3,648	3,262	(507)	-13.90%	-9.39%
87	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU	1,500	1,500	9	0.59%	0.40%	1,500	1,500	9	0.59%	0.40%					
88	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
89	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	65,857	55,957	1,132	1.72%	1.16%	66,235	55,957	2,340	3.53%	2.39%	66,810	45,954	2,174	3.25%	2.20%
90	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	14,421	15,009	220	1.53%	1.03%	13,827	15,009	449	3.25%	2.19%	9,900	10,006	255	2.58%	1.74%
91	F14 Derivative Instruments	OCDI															
92	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0		50					83				53			
93	F16 Equity Shares (PSU & Unlisted)	OEPU	18,204	18,204	213	1.17%	0.00%	18,204	18,204	213	1.17%	0.00%	13,204	13,204	337	2.55%	1.72%
94	F17 Investment properties - Immovable	OIPI															
95	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE										119		262	220.37%	148.87%	
96	C05 Housing - Securitised Assets	HMBS															
97	D16 Infrastructure - Equity (including unlisted)	IOEQ															
		TOTAL	1,913,060	1,863,925	45,530	2.38%	1.61%	1,918,496	1,863,925	96,975	5.05%	3.41%	1,673,989	1,708,377	84,324	5.01%	3.39%

Note :

1. Category of investment (COI) shall be as per Guidelines
2. Book value of investments are based on daily simple average of investments as prescribed by authority in guidance note on preparation of Investment returns.
3. Yield netted for tax
4. Form-1 shall be prepared in respect of each fund