

PERIODIC DISCLOSURES
FORM NL-31-STATEMENT OF INVESTMENT AND INCOME ON INVESTMENT

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001
CIN: L67200MH2000PLC129408

Statement as on June 30, 2022
Statement of Investment and Income on Investment
Periodicity of Submission: Quarterly

(₹ in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended June 30, 2022				For the Period ended June 30, 2022				For the Period ended June 30, 2021			
			Investment (₹) ¹	Income on Investment (₹)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (₹) ¹	Income on Investment (₹)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (₹) ¹	Income on Investment (₹)	Gross Yield (%) ¹	Net Yield (%) ²
1	A Central Government Securities	TITLE												
2	A1 Central Government Bonds	CGSB	1,210,782	19,400	1.60%	1.08%	1,210,782	19,400	1.60%	1.08%	1,012,830	17,500	1.73%	1.17%
3	A2 Special Deposits	CSPD												
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS												
5	A4 Treasury Bills	CTRB	33,674	422	1.25%	0.84%	33,674	422	1.25%	0.84%	18,335	154	0.84%	0.57%
6	B Government Securities / Other Approved Securities	TITLE												
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,959	89	1.79%	1.21%	4,959	89	1.79%	1.21%	4,950	89	1.79%	1.21%
8	B2 State Government Bonds/ Development Loans	SGGB	531,528	9,041	1.70%	1.15%	531,528	9,041	1.70%	1.15%	408,087	7,259	1.78%	1.20%
9	B3 State Government Guaranteed Loans	SGGL												
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA												
11	B5 Guaranteed Equity	SGGE												
	C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE												
12	C1 Loans to State Govt. for Housing	HLSH												
13	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF												
14	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH												
15	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	19,801	206	1.04%	0.70%	19,801	206	1.04%	0.70%				
16	C6 Bonds/ Debentures/ CPs/ Loans - Promoter Group	HDPG	20,978	406	1.94%	1.31%	20,978	406	1.94%	1.31%	20,978	406	1.94%	1.31%
17	C7 Bonds/Debentures issued by HUDCO	HTHD												
18	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	234,349	4,468	1.91%	1.29%	234,349	4,468	1.91%	1.29%	61,777	2,107	3.41%	2.31%
19	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	9,286	186	2.00%	1.35%	9,286	186	2.00%	1.35%	186,432	3,845	2.06%	1.40%
20	C10 Bonds/Debentures issued by HUDCO	HFHD												
21	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN												
22	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												
	D Infrastructure Investments	TITLE												
23	D1 Infrastructure - Other Approved Securities	ISAS	4,808	57	1.19%	0.80%	4,808	57	1.19%	0.80%	12,411	115	0.93%	0.63%
24	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE									12,542	13	0.10%	0.07%
25	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE									1,027			
26	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ												
27	D5 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEUQ												
28	D6 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG												
29	D7 Infrastructure - Securitised Assets (Approved)	IESA												
30	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	17,498	344	1.97%	1.33%	17,498	344	1.97%	1.33%	24,685	512	2.07%	1.40%
31	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	538,270	9,872	1.83%	1.24%	538,270	9,872	1.83%	1.24%	550,662	12,788	2.32%	1.57%
32	D10 Infrastructure - PSU - CPs	IPCP									14,879	148	1.00%	0.67%
33	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	20,634	307	1.49%	1.01%	20,634	307	1.49%	1.01%	22,003	553	2.51%	1.70%
34	D12 Infrastructure - Other Corporate Securities - CPs	ICCP												
35	D13 Infrastructure - Term Loans (with Charge)	ILWC												
36	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD												
37	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD												
38	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	40,036	735	1.84%	1.24%	40,036	735	1.84%	1.24%	30,055	575	1.91%	1.29%
39	D18 Units Of Infrastructure Investment Trust	EIIT	12,385	372	3.00%	2.03%	12,385	372	3.00%	2.03%	10,682			

(₹ in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended June 30, 2022				For the Period ended June 30, 2022				For the Period ended June 30, 2021			
			Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)¹	Net Yield (%)²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)¹	Net Yield (%)²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)¹	Net Yield (%)²
	E Approved Investment Subject To Exposure Norms	TITLE												
40	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	18,300	437	2.39%	1.61%	18,300	437	2.39%	1.61%	7,469			
41	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	369,262	4,124	1.12%	0.76%	369,262	4,124	1.12%	0.76%	280,075	22,224	7.94%	5.56%
42	E3 PSU-(Approved Investments) -Equity Shares -quoted	ETPE												
43	E4 Corporate Securities (Approved Investment) -Equity Shares -Quoted	ETCE												
44	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ												
45	E6 PSU - Equity Shares - Unquoted	EEUQ												
46	E7 Equity Shares - Companies incorporated outside India (invested prior to IRDA Regulations)	EFES												
47	E8 Equity Shares (incl. Equity related Instruments) - Promoter Group	EEPG												
48	E9 Corporate Securities - Bonds - Taxable	EPBT												
49	E10 Corporate Securities - Bonds - Tax free	EPBF												
50	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ									133	2	1.43%	0.97%
51	E12 Corporate Securities (Approved Investment) - Investment in Subsidiaries	ECIS												
52	E13 Corporate Securities (Approved Investment) - Debentures	ECOS	406,360	7,848	1.93%	1.30%	406,360	7,848	1.93%	1.30%	509,604	12,741	2.50%	1.70%
53	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG												
54	E15 Corporate Securities (Approved Investment) - Derivative Instruments	ECDI												
55	E16 Investment Properties - Immovable	EINP	10,123	(6)	-0.06%	-0.04%	10,123	(6)	-0.06%	-0.04%	10,382	102	0.98%	0.67%
56	E17 Loans - Policy Loans	ELPL												
57	E18 Loans Secured Loans -Mortgage of Property in India (term Loan)	ELMI												
58	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO												
59	E20 Deposits - Deposit with scheduled banks	ECDB	1,179	4	0.30%	0.20%	1,179	4	0.30%	0.20%	15,973	168	1.05%	0.71%
60	E21 Deposits - CDs with Scheduled Banks	EDCD	28,895	360	1.25%	0.84%	28,895	360	1.25%	0.84%	23,822	171	0.72%	0.49%
61	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	35,845	363	1.01%	0.68%	35,845	363	1.01%	0.68%	30,909	249	0.81%	0.55%
62	E23 CCIL (Approved Investment) - CBLO	ECBO												
63	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	27,633	321	1.16%	0.78%	27,633	321	1.16%	0.78%	22,452	192	0.86%	0.58%
64	E25 Application Money	ECAM	10,890				10,890				33,957	22	0.07%	0.04%
65	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD												
66	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD												
67	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD												
68	E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by PSU Banks	EUPS												
69	E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks	EPPS	3,300				3,300				3,300			
70	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS												
71	E32 Mutual Funds - Gilf/ G Sec/ Liquid Schemes	EGMF	93,313	802	0.86%	0.58%	93,313	802	0.86%	0.58%	71,724	354	0.49%	0.33%
72	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG	11,923	31	0.26%	0.18%	11,923	31	0.26%	0.18%				
73	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS	16,987	149	0.88%	0.59%	16,987	149	0.88%	0.59%				
74	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB									79,962	1,765	2.21%	1.49%
75	D40 Units Of Real Estate Investment Trust (REITS)	ERIT	24,366	216	0.89%	0.60%	24,366	216	0.89%	0.60%	12,194			

(₹ in Lakhs)

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	F Other than Approved Securities	TITLE												
76	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT												
77	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF												
78	F3 Other than Approved Investments - Equity Shares (incl PSU's and Unlisted)	OESH	55,342	2,634	4.76%	3.22%	55,342	2,634	4.76%	3.22%	37,556	3,404	9.06%	6.14%
79	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG												
80	F5 Other than Approved Investments -Debentures	OLDB	14,850	265	1.79%	1.21%	14,850	265	1.79%	1.21%	9,407	168	1.79%	1.21%
81	F6 Debentures/ Bonds/ CPs/ Loans etc. - Promoter Group	ODPG												
82	F7 Commercial Papers	OACP												
83	F8 Other than Approved Investments -Pref Shares	OPSH												
84	F9 Other than Approved Investments -Venture fund	OVNF	0	5	27400000.00%	18508700.00%	0	5	27400000.00%	18508700.00%	128	237	185.18%	125.40%
85	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU									5,470	43	0.78%	0.53%
86	F11 Other than Approved Investments - Term Loans (without charge)	OTLW												
87	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS												
88	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG												
89	F14 Derivative Instruments	OCDI												
90	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0				0				0			
91	F16 Equity Shares (PSU & Unlisted)	OEPU	26,637				26,637				37,271	192	0.52%	0.52%
92	F17 Investment properties - Immovable	OIPI												
93	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE	14,833				14,833							
94	F20 SEBI approved Alternate Investment Fund (Category I)	OAFA	7,262	373	5.14%	3.47%	7,262	373	5.14%	3.47%	5,706	165	2.89%	1.96%
95	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	9,061	71	0.79%	0.53%	9,061	71	0.79%	0.53%	6,383	52	0.82%	0.56%
96	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB	84,247	1,853	2.20%	1.49%	84,247	1,853	2.20%	1.49%	60,457	1,361	2.25%	1.52%
97	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS	16,978	215	1.27%	0.86%	16,978	215	1.27%	0.86%	31,422	671	2.14%	1.45%
98	C05 Housing - Securitised Assets	HMBS												
99	D16 Infrastructure - Equity (including unlisted)	IOEQ												
	TOTAL		3,986,575	65,972	1.65%	1.12%	3,986,575	65,972	1.65%	1.12%	3,688,091	90,348	2.45%	1.66%

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 is shown

⁴ FORM shall be prepared in respect of each fund.

⁵ YTD Income on investment is reconciled with figures in P&L and Revenue account

⁶ Investment Regulations, as amended from time to time, is referred