

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

Statement as on June 30, 2011

(₹ In Lakhs)

Sr No.	Category of Investment	CAT Code	For Q1 2011-12					Upto Q1 2011-12					FY 2010-11				
			Investment		Income on Investment (Rs)	Gross Yield (%)2	Net Yield (%)3	Investment		Income on Investment (Rs)	Gross Yield (%)2	Net Yield (%)3	Investment		Income on Investment (Rs)	Gross Yield (%)2	Net Yield (%)3
			Book Value (Rs)	Market Value (Rs)				Book Value (Rs)	Market Value (Rs)				Book Value (Rs)	Market Value (Rs)			
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds	CGSB	113,013	103,837	2,041	1.81%	1.20%	113,013	103,837	2,041	1.81%	1.20%	113,076	105,868	7,585	7.11%	4.74%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,000	998	16	1.63%	1.08%	1,000	998	16	1.63%	1.08%	1,000	999	50	4.95%	3.30%
5	A4 Treasury Bills	CTRB	21,639	21,629	289	1.48%	0.98%	21,639	21,629	289	1.48%	0.98%	993	993	164	3.31%	2.21%
6	B Government Securities / Other Approved Securities	TITLE															
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	30,157	30,651	514	1.70%	1.70%	30,157	30,651	514	1.70%	1.70%	30,158	30,889	2,076	6.82%	6.80%
8	B2 State Government Bonds/ Development Loans	SGGB															
9	B3 State Government Guaranteed Loans	SGGL															
10	CASH & BANK BALANCE	TITLE															
11	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															
12	B5 Guaranteed Equity	SGGE															
13	C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE															
14	C1 Loans to State Govt. for Housing	HLSH															
15	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															
16	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH															
17	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN															
18	C5 Housing - Securitised Assets (Approved Investment)	HMBS	27	26	0	1.21%	0.81%	27	26	0	1.21%	0.81%	36	35	4	5.88%	3.92%
19	C6 Bonds/ Debentures/ CPs/ Loans - Promoter Group	HDPG													106	7.86%	5.24%
20	C7 Bonds/Debentures issued by HUDCO	HTHD															
21	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	5,985	5,859	121	2.02%	1.35%	5,985	5,859	121	2.02%	1.35%	2,600	2,501	149	8.68%	5.79%
22	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	22,341	22,657	542	2.43%	1.62%	22,341	22,657	542	2.43%	1.62%	22,338	23,005	2,028	10.12%	6.74%
23	C10 Bonds/Debentures issued by HUDCO	HFHD															
24	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															
25	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															
26	D Infrastructure Investments	TITLE															
27	D1 Infrastructure - Other Approved Securities	ISAS															
28	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	1,282	1,073	75	4.88%	3.25%	1,282	1,073	75	4.88%	3.25%	1,797	1,688	33	2.78%	2.78%
29	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE															
30	D4 Infrastructure - PSU - Equity Shares - Unquoted	IEHQ															
31	D5 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEUQ															
32	D6 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG															
33	D7 Infrastructure - Securitised Assets (Approved)	IESA															
34	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG															
35	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	30,978	29,352	659	2.09%	1.39%	30,978	29,352	659	2.09%	1.39%	29,163	28,016	3,852	8.05%	5.37%
36	D10 Infrastructure - PSU - CPs	IPCP															
37	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	11,378	11,075	213	2.02%	1.35%	11,378	11,075	213	2.02%	1.35%	10,388	10,090	1,048	8.07%	5.38%
38	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
39	D13 Infrastructure - Term Loans (with Charge)	ILWC															
40	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	15,000	15,604	251	1.68%	1.68%	15,000	15,604	251	1.68%	1.68%	15,000	16,018	760	7.14%	7.14%
41	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
42	E Approved Investment Subject To Exposure Norms	TITLE															
43	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	10,327	10,620	231	2.70%	2.45%	10,327	10,620	231	2.70%	2.45%	6,752	7,356	2,676	129.16%	87.86%
44	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	14,103	20,579	927	6.87%	4.68%	14,103	20,579	927	6.87%	4.68%	12,729	18,717	10,073	57.72%	39.24%
45	E3 PSU-(Approved Investments)-Equity Shares -quoted	ETPE															
46	E4 Corporate Securities (Approved Investment) -Equity Shares - Quoted	ETCE															
47	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ															
48	E6 PSU - Equity Shares - Unquoted	EEUQ															
49	E7 Equity Shares - Companies incorporated outside India (invested prior to IRDA Regulations)	EFES															
50	E8 Equity Shares (incl. Equity related Instruments) - Promoter Group	EEPG															
51	E9 Corporate Securities - Bonds - Taxable	EPBT															
52	E10 Corporate Securities - Bonds - Tax free	EPBF															
53	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	136	262				136	262				136	214			
54	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
55	E13 Corporate Securities (Approved Investment)-Debentures	ECOS	93,564	91,350	1,929	2.10%	1.40%	93,564	91,350	1,929	2.10%	1.40%	90,502	88,660	7,389	8.70%	5.80%
56	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG															
57	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI															
58	E18 Loans Secured Loans -Mortgage of Property in India (term Loan)	ELMI															

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			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			
(Rs)	(Rs)	(Rs)	(%)2	(%)3	(Rs)	(Rs)	(Rs)	(%)2	(%)3	(Rs)	(Rs)	(Rs)	(%)2	(%)3			
59	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO															
60	E20 Deposits - Deposit with scheduled banks	ECDB	20,269	20,269	511	2.52%	1.68%	20,269	20,269	511	2.52%	1.68%	20,173	20,173	220	38.46%	25.63%
61	E21 Deposits - CDs with Scheduled Banks	EDCD	95,414	95,414	2,139	2.21%	1.47%	95,414	95,414	2,139	2.21%	1.47%	77,023	77,023	3,142	7.79%	5.19%
62	E22 Deposits - Money at call and short notice with banks /Repo	ECMR															
63	E23 CCIL (Approved Investment) - CBLO	ECBO															
64	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECPP															
65	E25 Application Money	ECAM			24	0.48%	0.32%			24	0.48%	0.32%			138	4.73%	3.15%
66	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD															
67	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD															
68	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD															
69	E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by PSU Banks	EUPS															
70	E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks	EPSP															
71	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
72	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF															
73	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
74	F Other than Approved Securities	TITLE															
75	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
76	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF															
77	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	9,358	10,611	217	2.13%	1.43%	9,358	10,611	217	2.13%	1.43%	9,669	10,400	32	0.43%	0.43%
78	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	475	6	1.26%	0.84%	475	475	6	1.26%	0.84%	475	475	22	4.58%	3.05%
79	F5 Other than Approved Investments -Debentures	OLDB													0	3.12%	2.08%
80	F6 Debentures/ Bonds/ CPs/ Loans etc. - Promoter Group	ODPG															
81	F7 Commercial Papers	OACP															
82	F8 Other than Approved Investments -Pref Shares	OPSH															
83	F9 Other than Approved Investments -Venture fund	OVNF	3,090	3,739				3,090	3,739				2,832	3,396	51	1.80%	1.20%
84	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU															
85	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	20,884	20,928	293	2.90%	1.93%	20,884	20,928	293	2.90%	1.93%	2,770	2,771	1,160	7.34%	4.89%
86	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	6,800	6,802	136	1.85%	1.23%	6,800	6,802	136	1.85%	1.23%	7,375	7,377	393	7.40%	4.93%
87	F14 Derivative Instruments	OCDI															
88	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	864	869				864	869				869	869			
89	F16 Equity Shares (PSU & Unlisted)	OEPU	1,554	1,554				1,554	1,554				1,554	1,554	7	0.48%	0.48%
	TOTAL		529,638	526,232	11,136			529,638	526,232	11,136			459,409	459,087	43,158		

Notes :

1. Category of investment (COI) shall be as per Guidelines
2. To be calculated based on monthly or lesser frequency 'Weighted Average of Investments'
3. Yield netted for tax
4. Form-1 shall be prepared in respect of each fund.
5. Investment and Income on Investments includes funds received from Motor Third Party Pool.
6. The Gross Yield has been arrived at by considering monthly Weighted Average of investments irrespective of the actual holding period.