

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) U67200MH2000PLC129408

Statement as on March 31, 2016

(₹ in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended March 31, 2016					For the Period ended March 31, 2016					For the Period ended March 31, 2015				
			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			
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds	CGSB	4,55,566	4,55,933	9,926	2.18%	1.47%	4,26,086	4,55,933	37,765	8.86%	5.99%	3,33,021	3,45,266	31,572	9.48%	6.40%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS						1,097		23	2.09%	1.41%	1,126	1,207	99	8.80%	5.94%
5	A4 Treasury Bills	CTRB															
6	B Government Securities / Other Approved Securities	TITLE															
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL															
8	B2 State Government Bonds/ Development Loans	SGGB	13,604	10,006	153	1.13%	0.76%	36,393	10,006	4,171	11.46%	7.74%	37,103	50,198	3,249	8.76%	5.92%
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						9,857		257	2.61%	1.76%					
17	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG															
18	C7 Bonds/Debentures issued by HUDCO	HTHD															
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN											5,000		348	6.95%	4.70%
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	1,33,081	1,14,834	2,851	2.14%	1.45%	1,16,179	1,14,834	10,764	9.26%	6.26%	63,232	84,352	5,432	8.59%	5.80%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN						16,053		2,475	15.42%	10.42%	18,030	25,118	1,538	8.53%	5.76%
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	11,744	12,640	145	1.24%	0.83%	9,652	12,640	351	3.64%	2.46%	5,940	8,781	665	11.20%	7.57%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	8,192	7,866	38	0.46%	0.31%	7,621	7,866	487	6.39%	4.32%	4,929	11,171	964	19.57%	13.22%
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															
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	84,686	1,04,370	1,767	2.09%	1.41%	65,183	1,04,370	5,814	8.92%	6.03%	66,350	52,437	4,890	7.37%	4.98%
34	D10 Infrastructure - PSU - CPs	IPCP						3,003		97	3.24%	2.19%					
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	27,393	33,245	630	2.30%	1.55%	27,177	33,245	2,485	9.14%	6.18%	24,351	35,328	2,147	8.82%	5.96%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP										9,501		568	5.98%	4.04%	
37	D13 Infrastructure - Term Loans (with Charge)	ILWC															
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	29,514	31,022	559	1.90%	1.28%	65,950	31,022	16,503	25.02%	16.90%	1,47,084	1,88,952	11,995	8.16%	5.51%
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	5,132	5,156	105	2.04%	1.38%	5,135	5,156	403	7.84%	5.30%					
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	547	580				267	580	1	0.48%	0.32%	1,602	84	824	51.42%	34.74%
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	87,856	1,30,639	1,133	1.29%	0.87%	66,475	1,30,639	10,452	15.72%	10.62%	44,115	83,878	12,333	27.96%	18.89%
44	E3 PSU-(Approved Investments) -Equity Shares -quoted	ETPE															
45	E4 Corporate Securities (Approved Investment) -Equity Shares - Quoted	ETCE															
46	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ															
47	E6 PSU - Equity Shares - Unquoted	EEUQ															
48	E7 Equity Shares - Companies incorporated outside India (invested prior to IRDA Regulations)	EFES															
49	E8 Equity Shares (incl. Equity related Instruments) - Promoter Group	EEPG															
50	E9 Corporate Securities - Bonds - Taxable	EPBT															
51	E10 Corporate Securities - Bonds - Tax free	EPBF															
52	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	563	630	49	8.71%	5.89%	553	630	68	12.36%	8.35%	529	560	63	11.87%	8.02%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	1,16,755	1,30,662	2,668	2.28%	1.54%	96,216	1,30,662	9,468	9.84%	6.65%	68,064	76,897	6,643	9.76%	6.59%

55	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG												2,500		16	0.66%	0.45%
56	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI																
57	E16 Investment Properties - Immovable	EINP	13,704	17,588	(6)	-0.05%	-0.03%	13,792	17,588	(19)	-0.14%	-0.09%	10,158	13,908	30	0.29%	0.20%	
58	E17 Loans - Policy Loans	ELPL																
59	E18 Loans Secured Loans -Mortgage of Property in India (term Loan)	ELMI																
60	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO																
61	E20 Deposits - Deposit with scheduled banks	ECDB	19,022	15,140	439	2.31%	1.56%	20,112	15,140	1,880	9.35%	6.32%	26,160	20,112	2,752	10.52%	7.11%	
62	E21 Deposits - CDs with Scheduled Banks	EDCD	48,220	42,377	929	1.93%	1.30%	49,717	42,377	4,044	8.13%	5.50%	42,359	58,418	3,813	9.00%	6.08%	
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	(8,350)		(31)	0.37%	0.25%	22,267		364	1.63%	1.10%	10,090	4,241	60	0.60%	0.40%	
64	E23 CCIL (Approved Investment) - CBLO	ECBO																
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	20,349	14,125	421	2.07%	1.40%	16,770	14,125	1,412	8.42%	5.69%	10,428	13,903	738	7.07%	4.78%	
66	E25 Application Money	ECAM	2,429					7,274		29	0.40%	0.27%	2,033		26	1.27%	0.86%	
67	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD																
68	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD																
69	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD																
70	E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by PSU Banks	EUPS																
71	E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks	EPPS																
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS																
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	9,317		101	1.08%	0.73%	8,259		176	2.13%	1.44%						
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG																
75	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 and Unlisted)	OESH	1,795	3,022				753	3,022	1	0.16%	0.11%	504	944	182	36.20%	24.45%	
79	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	475				475	475				475	475				
80	F5 Other than Approved Investments -Debentures	OLDB	10,000	9,968	237	2.37%	1.60%	10,954	9,968	1,039	9.48%	6.41%	5,995	5,994	548	9.15%	6.18%	
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	2,736	3,349	29	1.07%	0.72%	2,779	3,349	170	6.11%	4.13%	3,066	2,717	(743)	-24.24%	-16.37%	
85	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU																
86	F11 Other than Approved Investments - Term Loans (without charge)	OTLW																
87	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	67,417	19,500	1,246	1.85%	1.25%	52,863	19,500	4,068	7.70%	5.20%	28,681	5,113	2,486	8.67%	5.86%	
88	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	9,885	7,927	152	1.54%	1.04%	8,112	7,927	453	5.59%	3.78%	7,378	4,467	406	5.51%	3.72%	
89	F14 Derivative Instruments	OCDI																
90	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA			0					0			625		(634)	-101.49%	-68.56%	
91	F16 Equity Shares (PSU & Unlisted)	OEPU	1,000	1,000				1,000	1,000									
92	F17 Investment properties - Immovable	OIPI																
93	C05 Housing - Securitised Assets	HMBS																
94	D16 Infrastructure - Equity (including unlisted)	IOEQ											1,453		575	39.56%	26.72%	
	TOTAL		11,72,630	11,72,055	23,541			11,68,022	11,72,055	1,15,203			9,81,881	10,94,521	93,587			

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