

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

Statement as on March 31, 2011

(₹ in Lakhs)

Sr. No.	Category of Investment	CAT Code	For the Quarter ended March 31, 2011					FY 2010-2011					FY 2009-10				
			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 (%)	2 (%)				1 (%)	2 (%)				1 (%)	2 (%)	
1	A Central Government Securities																
2	A1 Central Government Bonds	CGSB	113,076	105,868	1,935	1.70%	1.13%	113,076	105,868	7,585	7.11%	4.74%	65,907	60,212	3,603	4.19%	2.79%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,000	999	13	1.28%	0.85%	1,000	999	50	4.95%	3.30%	1,000	1,000	45	4.51%	3.00%
5	A4 Treasury Bills	CTRB	993	993	11	2.14%	1.43%	993	993	164	3.31%	2.21%	14,926	14,925	185	6.15%	4.10%
6	B Government Securities / Other Approved Securities																
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	30,158	30,889	509	1.69%	1.69%	30,158	30,889	2,076	6.82%	6.80%	31,160	33,000	2,037	6.85%	4.57%
8	B2 State Government Bonds/ Development Loans	SGGB															
9	B3 State Government Guaranteed Loans	SGGL															
10	CASH & BANK BALANCE																
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																
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	36	35	1	1.58%	1.06%	36	35	4	5.88%	3.92%	83	84	6	6.15%	4.10%
19	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG						0		106	7.86%	5.24%	2,500	2,543	285	11.39%	7.59%
20	C7 Bonds/Debentures issued by HUDCO	HTHD															
21	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	2,600	2,501	49	1.87%	1.25%	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	22,338	23,005	537	2.40%	1.60%	22,338	23,005	2,028	10.12%	6.74%	17,851	19,203	1,746	10.41%	6.94%
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																
27	D1 Infrastructure - Other Approved Securities	ISAS															
28	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	1,797	1,688	3	0.16%	0.16%	1,797	1,688	33	2.78%	2.78%					
29	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE											0	0	837	234.34%	156.22%
30	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ															
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	29,163	28,016	701	2.13%	1.42%	29,163	28,016	3,852	8.05%	5.37%	55,596	55,462	6,959	11.89%	7.93%
36	D10 Infrastructure - PSU - CPs	IPCP															
37	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	10,388	10,090	202	1.73%	1.15%	10,388	10,090	1,048	8.07%	5.38%	11,000	11,127	933	10.28%	6.85%
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	16,018	245	1.64%	1.64%	15,000	16,018	760	7.14%	7.14%	10,000	10,919	158	9.96%	6.64%
41	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
42	E Approved Investment Subject To Exposure Norms																
43	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	6,752	7,356	35	0.66%	0.61%	6,752	7,356	2,676	129.16%	87.86%	2,497	4,374	5,383	79.14%	52.76%
44	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	12,729	18,717	255	1.88%	1.29%	12,729	18,717	10,073	57.72%	39.24%	19,387	29,310	14,516	48.90%	32.60%
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	214	0	0.00%	0.00%	136	214	0	0.00%	0.00%					

54	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS																
55	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	90,502	88,660	1,844	2.02%	1.35%	90,502	88,660	7,389	8.70%	5.80%	75,109	75,902	4,263	10.14%	6.76%	
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																
59	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO																
60	E20 Deposits - Deposit with scheduled banks	ECCB	20,173	20,173	213	3.18%	2.12%	20,173	20,173	220	38.46%	25.63%	126	126	36	3.76%	2.51%	
61	E21 Deposits - CDs with Scheduled Banks	EDCD	77,023	77,023	1,428	1.91%	1.28%	77,023	77,023	3,142	7.79%	5.19%	23,743	23,706	712	7.63%	5.09%	
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	ECCP											0	0	84	8.12%	5.41%	
65	E25 Application Money	ECAM						0		138	4.73%	3.15%	0	0	42			
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	EPPS																
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																	
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	9,669	10,400	1	0.01%	0.01%	9,669	10,400	32	0.43%	0.43%	5,601	5,709	(17)	-0.49%	-0.32%	
78	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	475	22	4.58%	3.05%	475	475	22	4.58%	3.05%	475	475	9	1.94%	1.29%	
79	F5 Other than Approved Investments -Debentures	OLDB						0		0	3.12%	2.08%	14	13	0	1.24%	0.82%	
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	OYNF	2,832	3,396	0	0.00	0.00	2,832	3,396	51	1.80%	1.20%	2,861	3,272	0			
84	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU																
85	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	2,770	2,771	368	1.91%	1.27%	2,770	2,771	1,160	7.34%	4.89%	15,500	15,503	1,673	7.05%	4.70%	
86	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	7,375	7,377	132	1.87%	1.25%	7,375	7,377	393	7.40%	4.93%	6,500	6,502	231	4.59%	3.06%	
87	F14 Derivative Instruments	OCDI																
88	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	869	869	0	0.00	0.00	869	869	0	0.00	0.00	880	888	0			
89	F16 Equity Shares (PSU & Unlisted)	OEPU	1,554	1,554	0	0.00	0.00	1,554	1,554	7	0.48%	0.48%	1,554	1,554	7	0.48%	0.32%	
	TOTAL		459,409	459,087	8,502			459,409	459,087	43,158			364,270	375,811	43,736			

(*) Not Annualised

Note : Category of investment (COI) shall be as per Guidelines

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