

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 March 31, 2019

(` in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended March 31, 2019					For the Period ended March 31, 2019					For the Period ended March 31, 2018				
			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	529,744	533,090	10,052	1.90%	1.28%	488,670	533,090	36,177	7.40%	5.00%	390,514	427,017	35,749	9.15%	6.18%
3	A2 Special Deposits	CSPD															
4	A3 Deposit Under Sec 7 of Insurance Act, 1938	CDSS															
5	A4 Treasury Bills	CTRB	22,039	21,925	325	1.47%	1.00%	15,777	21,925	735	4.66%	3.15%	81,050		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	4,932	4,828	88	1.78%	1.20%	4,929	4,828	352	7.15%	4.83%	4,922	4,717	352	7.15%	4.83%
8	B2 State Government Bonds/ Development Loans	SGBB	96,660	111,870	2,230	2.31%	1.56%	100,985	111,870	8,220	8.14%	5.50%	114,223	100,105	10,764	9.42%	6.37%
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						11,144	0	531	4.77%	3.22%	10,722	18,912	698	6.51%	4.40%
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															
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	253,545	256,979	5,233	2.06%	1.39%	254,684	256,979	21,009	8.25%	5.57%	184,041	225,678	15,565	8.46%	5.71%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFBN															
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	11,100	11,663	252	2.27%	2.27%	8,087	11,663	470	5.82%	5.82%	5,695	4,918	4,088	71.78%	51.61%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	12,162	11,909			12,777	11,909	1,917	15.01%	12.21%	10,210	13,777	131	1.28%	1.28%	
28	D4 Infrastructure - PSU - Equity Shares - Unquoted	IEUQ															
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	4,984	106	2.11%	1.43%	5,000	4,984	429	8.57%	5.79%	5,000	5,082	429	8.57%	5.79%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	266,590	307,514	5,364	2.01%	1.36%	199,118	307,514	15,990	8.03%	5.43%	131,446	156,283	10,446	7.95%	5.37%
34	D10 Infrastructure - PSU - CPs	IPCP	33,255	0	329	0.99%	0.67%	33,726	0	544	1.61%	1.09%					
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	80,093	79,499	1,716	2.14%	1.45%	79,732	79,499	6,914	8.67%	5.86%	59,669	66,193	5,303	8.89%	6.00%
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	14,926	15,020	295	1.98%	1.33%	14,921	15,020	1,217	8.16%	5.51%	17,615	15,015	1,210	6.87%	4.64%
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	5,544	5,091			4,269	5,091	130	3.04%	3.06%	878	1,021				



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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
87	F9 Other than Approved Investments -Venture fund	OVNF	539	1,144				1,970	1,144	46	2.33%	1.57%	3,357	3,126	(507)	-15.10%	-10.20%
88	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU	1,500	1,500	34	2.27%	1.54%	1,500	1,500	77	5.16%	3.49%					
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS					66,235	0	2,340	3.53%	2.39%	68,265	29,386	4,521	6.62%	4.47%	
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG					13,827	0	449	3.25%	2.19%	10,715	10,017	560	5.23%	3.53%	
92	F14 Derivative Instruments	OCDI															
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0		6				89			0		136			
94	F16 Equity Shares (PSU & Unlisted)	OEPU	20,201	28,187	0	0.00%	0.00%	18,696	28,187	468	2.50%	2.50%	14,314	18,204	529	3.69%	3.69%
95	F17 Investment properties - Immovable	OIPI															
96	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE										119		262	220.37%	148.87%	
97	F20 SEBI approved Alternate Investment Fund (Category I)	HMBS	2,513	2,559			2,068	2,559									
98	F21 SEBI approved Alternate Investment Fund (Category II)	IOEQ	1,058	1,228			1,007	1,228									
99	C05 Housing - Securitised Assets	HMBS															
100	D16 Infrastructure - Equity (including unlisted)	IOEQ															
	<b>TOTAL</b>		<b>2,137,330</b>	<b>2,214,827</b>	<b>42,549</b>	<b>1.99%</b>	<b>1.34%</b>	<b>2,086,167</b>	<b>2,214,827</b>	<b>179,117</b>	<b>8.59%</b>	<b>5.80%</b>	<b>1,728,465</b>	<b>1,813,934</b>	<b>151,176</b>	<b>8.75%</b>	<b>5.91%</b>

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