

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 December 31, 2018

(` in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended December 31, 2018					For the Period ended December 31, 2018					For the Period ended December 31, 2017				
			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	500,833	517,476	9,100	1.82%	1.23%	475,228	517,476	26,125	5.50%	3.71%	373,505	438,719	30,851	8.26%	5.58%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS															
5	A4 Treasury Bills	CTRB	5,017	0	35	0.69%	0.47%	13,052	0	410	3.14%	2.12%	81,050	0	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	4,929	4,799	88	1.79%	1.21%	4,928	4,799	264	5.37%	3.63%	4,921	4,791	264	5.37%	3.63%
8	B2 State Government Bonds/ Development Loans	SGGB	105,678	106,223	2,110	2.00%	1.35%	102,400	106,223	5,990	5.85%	3.95%	118,442	102,322	8,792	7.42%	5.01%
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	4,882	0	71	1.45%	0.98%	11,144	0	531	4.77%	3.22%	9,737	9,345	466	4.79%	3.24%
17	C6 Bonds/ Debentures/ CPs/ Loans - Promoter 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	254,639	249,948	5,300	2.08%	1.41%	255,057	249,948	15,777	6.19%	4.18%	175,730	199,587	11,251	6.40%	4.33%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															
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	9,221	10,856	121	1.31%	0.89%	7,101	10,856	218	3.08%	2.21%	5,653	7,749	2,803	49.58%	34.15%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	12,205	9,842	200	1.64%	1.86%	12,978	9,842	1,917	14.77%	12.02%	9,714	15,326	82	0.84%	0.84%
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	5,000	5,035	108	2.16%	1.46%	5,000	5,035	323	6.46%	4.36%	5,000	5,089	323	6.46%	4.36%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	188,551	213,450	3,841	2.04%	1.38%	177,036	213,450	10,627	6.00%	4.05%	128,737	124,912	7,690	5.97%	4.04%
34	D10 Infrastructure - PSU - CPs	IPCP	34,550	0	216	0.62%	0.42%	34,550	0	216	0.62%	0.42%	0	0	0	0.00%	0.00%
35	D11 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICTD	80,093	78,748	1,752	2.19%	1.48%	79,614	78,748	5,198	6.53%	4.41%	57,887	66,611	3,882	6.71%	4.53%
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	14,928	14,731	305	2.04%	1.38%	14,920	14,731	922	6.18%	4.17%	18,500	15,097	915	4.95%	3.34%
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	5,062	4,152	(3)	-0.05%	0.74%	3,851	4,152	130	3.37%	4.98%	878	1,123	0	0.00%	0.00%

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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(')	(')	(')	(%)	3 (%)	(')	(')	(')	(%)	3 (%)	(')	(')	(')	(%)	3 (%)
86	F8 Other than Approved Investments -Pref Shares	OPSH															
87	F9 Other than Approved Investments -Venture fund	OVNF	714	1,145	119	16.65%	11.25%	2,438	1,145	46	1.88%	1.27%	3,473	3,442	(507)	-14.60%	-9.86%
88	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU	1,500	1,500	34	2.30%	1.55%	1,500	1,500	43	2.89%	1.95%					
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	0	0	0			66,235		2,340	3.53%	2.39%	62,574	31,306	3,054	4.88%	3.30%
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	0	0	0			13,827		449	3.25%	2.19%	10,115	10,009	377	3.72%	2.52%
92	F14 Derivative Instruments	OCDI															
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0		0					83					134		
94	F16 Equity Shares (PSU & Unlisted)	OEPU	18,204	18,204	254	1.40%	1.40%	18,204	18,204	468	2.57%	2.57%	13,204	13,204	529	4.01%	4.01%
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	C05 Housing - Securitised Assets	HMBS	1,633	2,559				1,633	2,559								
98	D16 Infrastructure - Equity (including unlisted)	IOEQ	958	844				958	844								
99	C05 Housing - Securitised Assets	HMBS															
100	D16 Infrastructure - Equity (including unlisted)	IOEQ															
TOTAL			2,102,649	2,027,594	39,594	1.88%	1.27%	2,055,083	2,027,594	136,569	6.65%	4.49%	1,705,392	1,731,489	119,962	7.03%	4.75%

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