

PERIODIC DISCLOSURES
FORM NL-31-STATEMENT OF INVESTMENT AND INCOME ON INVESTMENT

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

CIN: L67200MH2000PLC129408

Statement as on September 30, 2023

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

(₹ in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended September 30, 2023				For the Period ended September 30, 2023				For the Period ended September 30, 2022			
			Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)¹	Net Yield (%)²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)¹	Net Yield (%)²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)¹	Net Yield (%)²
1	A Central Government Securities	TITLE												
2	A1 Central Government Bonds	CGSB	1,401,994	22,929	1.64%	1.62%	1,401,307	46,352	3.31%	3.28%	1,252,016	40,437	3.23%	2.18%
3	A2 Special Deposits	CSPD												
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS												
5	A4 Treasury Bills	CTRB	6,188	106	1.71%	1.69%	10,468	380	3.63%	3.59%	62,607	1,673	2.67%	1.80%
6	A4 Sovereign Green Bonds	CSGB	11,105	202	1.82%	1.80%	11,104	405	3.65%	3.61%				
	B Government Securities / Other Approved Securities	TITLE												
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,972	89	1.78%	1.76%	4,970	178	3.57%	3.53%	4,960	177	3.57%	2.41%
8	B2 State Government Bonds/ Development Loans	SGGB	486,879	8,487	1.74%	1.72%	508,116	17,575	3.46%	3.43%	546,460	18,891	3.46%	2.34%
9	B3 State Government Guaranteed Loans	SGGL												
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA												
11	B5 Guaranteed Equity	SGGE												
	C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE												
12	C1 Loans to State Govt. for Housing	HLSH												
13	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF												
14	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH												
15	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	-	-	0.00%	0.00%	7,499	3	0.04%	0.04%	19,849	302	1.52%	1.03%
16	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG	15,991	322	2.01%	1.99%	15,991	638	3.99%	3.95%	20,979	824	3.93%	2.65%
17	C7 Bonds/Debentures issued by HUDCO	HTHD												
18	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	181,817	3,569	1.96%	1.94%	280,482	10,989	3.92%	3.88%	247,730	9,689	3.91%	2.64%
19	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	5,832	110	1.88%	1.86%	8,402	328	3.91%	3.87%	12,158	484	3.98%	2.69%
20	C10 Bonds/Debentures issued by HUDCO	HFHD												
21	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN												
22	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												
	C13 Long Term Bank Bonds Approved Investment - Affordable Housing	HLBH	65,384	1,109	1.70%	1.68%	65,384	1,109	1.70%	1.68%				
	D Infrastructure Investments	TITLE												
23	D1 Infrastructure - Other Approved Securities	ISAS									4,837	117	2.41%	1.63%
24	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE												
25	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE												
26	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ												
27	D5 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEUQ												
28	D6 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG												
29	D7 Infrastructure - Securitised Assets (Approved)	IESA												
30	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	14,997	300	2.00%	1.98%	14,997	596	3.97%	3.93%	17,060	676	3.96%	2.67%
31	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	551,908	10,297	1.87%	1.85%	542,365	20,131	3.71%	3.67%	531,588	19,551	3.68%	2.49%
32	D10 Infrastructure - PSU - CPs	IPCP												
33	D11 Infrastructure - Other Corporate Securities-	ICTD	17,865	268	1.50%	1.49%	18,262	544	2.98%	2.95%	20,604	617	2.99%	2.02%
34	D12 Infrastructure - Other Corporate Securities - CPs	ICCP												
35	D13 Infrastructure - Term Loans (with Charge)	ILWC												
36	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD												
37	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD												
38	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	50,212	944	1.88%	1.86%	46,480	1,727	3.72%	3.68%	40,032	1,489	3.72%	2.51%

No.	Category of Investment	Category Code	For the Quarter ended September 30, 2023				For the Period ended September 30, 2023				For the Period ended September 30, 2022			
			Investment (₹) ¹	Income on Investment (₹)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (₹) ¹	Income on Investment (₹)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (₹) ¹	Income on Investment (₹)	Gross Yield (%) ¹	Net Yield (%) ²
76	D40 Units Of Real Estate Investment Trust (REITS)	ERIT	28,490	269	0.94%	0.93%	28,584	590	2.06%	2.04%	25,721	486	1.89%	1.28%
	F Other than Approved Securities	TITLE												
77	F1 Other than Approved Investments -Bonds -PSU-Taxable	OBPT												
78	F2 Other than Approved Investments -Bonds -PSU-Tax free	OBPF												
79	F3 Other than Approved Investments - Equity Shares (incl PSU and Unlisted)	OESH	84,444	1,779	2.11%	2.09%	84,536	1,779	2.10%	2.08%	57,993	4	0.01%	0.01%
80	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG												
81	F5 Other than Approved Investments -Debentures	OLDB	44,871	867	1.93%	1.91%	44,983	1,746	3.88%	3.84%	23,650	876	3.70%	2.50%
82	F6 Debentures/ Bonds/ CPs/ Loans etc. - Promoter Group	ODPG												
83	F7 Commercial Papers	OACP												
84	F8 Other than Approved Investments -Pref Shares	OPSH												
85	F9 Other than Approved Investments -Venture fund	OVNF								0	11	54800000.00%	37017400.00%	
86	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU												
87	F11 Other than Approved Investments - Term Loans (without charge)	OTLW												
88	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS												
89	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG												
90	F14 Derivative Instruments	OCDI												
91	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA												
92	F16 Equity Shares (PSU & Unlisted)	OEPU								26,637				
93	F17 Investment properties - Immovable	OIPI												
94	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE	37,055	183	0.49%	0.49%	36,886	351	0.95%	0.94%	16,140	21	0.13%	0.09%
95	F20 SEBI approved Alternate Investment Fund (Category I)	OAFA	8,901	(278)	-3.13%	-3.10%	9,033	(283)	-3.13%	-3.10%	7,693	301	3.91%	2.64%
96	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	9,503	149	1.57%	1.55%	9,555	219	2.30%	2.28%	9,168	223	2.44%	1.65%
97	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB									84,247	1,853	2.20%	1.49%
98	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS								16,978	215	1.27%	0.86%	
99	F24 Passively Managed Equity ETF (Promoter Group)	OETP								1,935				
100	C05 Housing - Securitised Assets	HMBS												
101	D16 Infrastructure - Equity (including unlisted)	IOEQ												
	TOTAL		4,502,277	93,575	2.08%	1.40%	4,490,261	175,826	3.92%	2.65%	4,095,417	140,121	3.42%	2.31%

Note: Category of Investment (COI) shall be as per Guidelines, as amended from time to time

1 Based on daily simple Average of Investments

2 Yield netted for Tax

3 In the previous year column, the figures of the corresponding Year to date of the previous financial year is shown

4 FORM shall be prepared in respect of each fund.

5 YTD Income on investment is reconciled with figures in P&L and Revenue account

6 Investment Regulations, as amended from time to time, is referred