

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, 2017

(₹ in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended December 31, 2017					For the Period ended December 31, 2017					For the Period ended December 31, 2016				
			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	4,39,765	4,38,719	7,877	1.79%	1.21%	3,73,505	4,38,719	30,951	8.26%	5.58%	4,00,292	4,35,248	37,776	9.44%	6.38%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS															
5	A4 Treasury Bills	CTRB						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	4,922	4,791	88	1.79%	1.21%	4,921	4,791	264	5.37%	3.63%					
8	B2 State Government Bonds/ Development Loans	SGGB	1,06,459	1,02,322	3,858	3.62%	2.45%	1,18,442	1,02,322	8,792	7.42%	5.01%	61,951	84,432	3,964	6.40%	4.32%
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	9,678	9,345	131	1.35%	0.91%	9,737	9,345	466	4.79%	3.24%	9,410	9,406	55	0.58%	0.39%
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	1,88,084	1,99,587	3,989	2.12%	1.43%	1,75,730	1,99,587	11,251	6.40%	4.33%	1,53,925	1,70,652	10,038	6.52%	4.41%
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	6,396	7,749				5,653	7,749	2,803	49.58%	34.15%	11,830	14,113	573	4.85%	3.89%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	11,664	15,326				9,714	15,326	82	0.84%	0.84%	5,031	1,788	(335)	-6.65%	-4.35%
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	5,089	108	2.16%	1.46%	5,000	5,089	323	6.46%	4.36%	5,000	5,125	225	4.51%	3.05%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	1,36,136	1,24,912	2,739	2.01%	1.36%	1,28,737	1,24,912	7,690	5.97%	4.04%	1,10,168	1,26,539	7,429	6.74%	4.56%
34	D10 Infrastructure - PSU - CPs	IPCP						0		0							
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	63,373	66,611	1,414	2.23%	1.51%	57,887	66,611	3,882	6.71%	4.53%	42,670	59,809	2,915	6.83%	4.62%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
37	D13 Infrastructure - Term Loans (with Charge)	ILWC															
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD										15,617		4,290	27.47%	20.16%	
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	14,914	15,097	305	2.04%	1.38%	18,500	15,097	915	4.95%	3.34%	11,411	28,187	686	6.01%	4.06%

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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(₹)	(₹)	(₹)	(%)	(%)	(₹)	(₹)	(₹)	(%)	(%)	(₹)	(₹)	(₹)	(%)	(%)
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	878	1,123				878	1,123				527		66	12.46%	8.41%
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	1,63,405	2,53,550	5,587	3.42%	2.48%	1,49,034	2,53,550	22,368	15.01%	10.58%	1,16,285	1,69,518	15,514	13.34%	8.55%
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	616	704	9	1.42%	0.96%	607	704	24	4.02%	2.72%	576	679	22	3.76%	2.54%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	2,43,809	2,31,471	5,415	2.22%	1.50%	2,50,367	2,31,471	17,376	6.94%	4.69%	1,78,887	2,28,955	12,327	6.89%	4.66%
55	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG															
56	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI															
57	E16 Investment Properties - Immovable	EINP	14,258	17,807	(4)	-0.02%	-0.02%	21,561	17,807	(27)	-0.12%	-0.08%	13,614	17,757	(13)	-0.09%	-0.06%
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	3,939	2,961	57	1.45%	0.98%	3,541	2,961	150	4.22%	2.85%	10,326	15,138	1,112	10.76%	7.27%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	23,021	14,603	373	1.62%	1.09%	34,911	14,603	1,760	5.04%	3.41%	48,000	40,915	2,734	5.70%	3.85%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR						5,401		43	0.80%	0.54%	(11,931)	0	(241)	2.02%	1.36%
64	E23 CCIL (Approved Investment) - CBLO	ECBO	(38,115)		(502)	1.32%	0.89%	(32,229)		(984)	3.05%	2.06%	(21,723)		(503)	2.32%	1.57%
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP						13,789		273	1.98%	1.34%	14,455	14,362	901	6.23%	4.21%
66	E25 Application Money	ECAM	21,286		66	0.31%	0.21%	28,351		110	0.39%	0.26%	17,552	0	153	0.87%	0.59%
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						10,130		87	0.86%	0.58%	9,203		263	2.86%	1.93%
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
76	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS	22,753	23,576	463	2.03%	1.37%	22,396	23,576	463	2.07%	1.40%					
77	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB	1,07,983	1,10,698	2,389	2.21%	1.49%	96,792	1,10,698	5,511	5.69%	3.85%					
78	F Other than Approved Securities	TITLE															
79	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
80	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF															
81	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	17,879	27,488				16,503	27,488	190	1.15%	0.78%	6,237	12,945	169	2.70%	1.83%

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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
82	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG										475	475				
83	F5 Other than Approved Investments -Debentures	OLDB					5,000		118	2.35%	1.59%	5,891	5,303	423	7.19%	4.85%	
84	F6 Debentures/ Bonds/ CPs/ Loans etc. - Promoter Group	ODPG															
85	F7 Commercial Papers	OACP															
86	F8 Other than Approved Investments -Pref Shares	OPSH															
87	F9 Other than Approved Investments -Venture fund	OVNF	3,124	3,442			3,473	3,442	(507)	-14.60%	-9.86%	2,844	3,264	172	6.06%	4.10%	
88	F10 Other than Approved Investments -Short Term Loans (Unsecured Deposits)	OSLU															
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	54,146	31,306	880	1.63%	1.10%	62,574	31,306	3,054	4.88%	3.30%	57,125	17,497	2,592	4.54%	3.07%
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	10,580	10,009	122	1.15%	0.78%	10,115	10,009	377	3.72%	2.52%	10,206	4,753	347	3.40%	2.29%
92	F14 Derivative Instruments	OCDI															
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA			81					134				1			
94	F16 Equity Shares (PSU & Unlisted)	OEPU	13,204	13,204	192	1.45%	1.45%	13,204	13,204	529	4.01%	4.01%	7,746	10,929	381	4.92%	4.92%
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%	201	445				
97	C05 Housing - Securitised Assets	HMBS															
98	D16 Infrastructure - Equity (including unlisted)	IOEQ															
	TOTAL		16,49,154	17,31,489	35,637	2.16%	1.46%	17,05,392	17,31,489	1,19,962	7.03%	4.75%	12,93,800	14,78,232	1,04,037	8.04%	5.43%

Note :

- Category of investment (COI) shall be as per Guidelines
- Book value of investments are based on daily simple average of investments as prescribed by authority in guidance note on preparation of Investment returns.
- Yield netted for tax
- Form-1 shall be prepared in respect of each fund