FORM NL-36-YIELD ON INVESTMENTS 1

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

Statement as on December 31, 2010

Sr.No.	Category of Investment	CAT Code	For the Quarter ended December 31, 2010						For the Nine mo	onths ended Dec	ember 31, 2010		(₹ in Lakhs)					
			Investment			Income on Gross Net					Gross	Net	Investment Income on Gross			Gross	Net	
			Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	
			(₹)	(₹)	(₹)	(%)1	(%)2	(₹)	(₹)	(₹)	(%)1	(%)2	(₹)	(₹)	(₹)	(%)1	(%)2	
1	A Central Government Securities A1 Central Government Bonds	CGSB	120,561	112,773	2,401	1.79%	1.19%	120,561	112,773	5,650	5.52%	3.69%	65,907	60,212	3,603	4.19%	2.79	
3	A2 Special Deposits	CSPD	120,301	112,773	2,401	1.7970	1.1970	120,501	112,773	5,030	3.32 /6	3.09 //	05,907	00,212	3,003	4.1970	2.19	
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,000	999	13	1.28%	0.85%	1,000	999	37	3.68%	2.46%	1,000	1,000	45	4.51%	3.00	
5	A4 Treasury Bills	CTRB								153	2.44%	1.63%	14,926	14,925	185	6.15%	4.10	
5	B Government Securities / Other Approved Securities	TITLE				. ===	. ===.						21.122					
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds B2 State Government Bonds/ Development Loans	CGSL SGGB	30,158	31,262	520	1.72%	1.72%	30,158	31,262	1,568	5.13%	5.12%	31,160	33,000	2,037	6.85%	4.57	
9	B3 State Government Guaranteed Loans	SGGL																
10	CASH & BANK BALANCE	TITLE																
11	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA																
12	B5 Guaranteed Equity	SGGE																
13 14	C Housing and Loans to State Govt for housing and fire fighting equipment C1 Loans to State Govt. for Housing	HLSH																
15	C1 Loans to State Govt. for Fine Fighting Equipments	HLSF																
16	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH	1															
17	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN										_						
18	C5 Housing - Securitised Assets (Approved Investment)	HMBS	46	60	1	1.64%	1.09%	46	60	3	4.58%	3.06%	83		6	6.15%	4.10	
19	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG	-							106	6.35%	4.24%	2,500	2,543	285	11.39%	7.59	
20 21	C7 Bonds/Debentures issued by HUDCO C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTHD HTDN	2,609	2,528	50	1.91%	1.28%	2,609	2,528	100	6.93%	4.63%						
22	C9 Bonds/Debentures issued by NHb/ institutions accredited by NHb C9 Bonds/Debentures issued by Authority constituted under any Housing/Building	HTDA	22,335		525	2.49%	1.26%	22,335	23,257	1,491	7.59%	5.07%	17,851	19,203	1.746	10.41%	6.94	
	scheme approved by Central/State/any Authority or Body constituted by Central/State	1	22,000	20,207	323	2.1070	1.5576	22,000	20,207	1,101	7.5570	0.07 /0	17,001	10,200	1,7 70	10.1170	0.04	
	Act.																	
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	TITLE																
27	D1 Infrastructure - Other Approved Securities	ISAS																
28	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	1,797	1,707	-	-	-	1,797	1,707	30	2.83%	2.83%				20.4.0.40/	150.00	
29 30	D3 Infrastructure - Corporate Securities - Equity shares - Quoted D4 Infrastructure - PSU - Equity Shares - Unquoted	ITCE											-	-	837	234.34%	156.22	
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	11.000			0.000/	4 400/	11.000	44.470	0.454	2 222/	4.400/	55.500	55.400	2.050	44.000/		
35 36	D9 Infrastructure - PSU - Debentures/ Bonds D10 Infrastructure - PSU - CPs	IPTD IPCP	41,902	41,176	906	2.23%	1.49%	41,902	41,176	3,151	6.26%	4.18%	55,596	55,462	6,959	11.89%	7.93	
37	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	12,898	12,665	266	2.06%	1.37%	12.898	12,665	846	6.44%	4.30%	11,000	11,127	933	10.28%	6.85	
38	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	1,000	1=,000				,	12,000		511110		,	,				
39	D13 Infrastructure - Term Loans (with Charge)	ILWC																
40	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	15,000	16,248	179	1.65%	1.65%	15,000	16,248	515	5.09%	5.09%	10,000	10,919	158	9.96%	6.64	
41 42	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds E Approved Investment Subject To Exposure Norms	ICFD TITLE																
42	E1 PSU - (Approved Investment Subject 10 Exposure Norms	EAEQ	2,989	3,255	112	6.06%	4.04%	2,989	3,255	2,640	147.47%	100.03%	2,497	4,374	5,383	79.14%	52.76	
1 4	E2 Corporate Securities (Approved Investment) - Equity Shares (ordinary)-Quoted	EACE	13,363		1,711	12.92%	8.82%	13,363	21,656	9,819		36.43%		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	-			ļļ												
48 49	E6 PSU - Equity Shares - Unquoted E7 Equity Shares - Companies incorporated outside India (invested prior to IRDA	EEUQ EFES	-			 												
	Regulations)	L' 23																
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 54	E11 Corporate Securities (Approved Investment) - Pref Shares E12 Corporate Securities (Approved Investment) - Investment in Subsidiaries	EPNQ ECIS	136	217	-	-	-	136	217	-								
55	E13 Corporate Securities (Approved Investment) -Investment in Subsidiaries E13 Corporate Securities (Approved Investment) -Debentures	ECOS	87,090	86,039	1,797	2.08%	1.39%	87,090	86,039	5,545	6.60%	4.40%	75,109	75,902	4,263	10.14%	6.76	
56	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG	37,030	55,009	1,131	2.0070	1.00 /0	57,030	50,009	3,343	0.0070	1.70 /0	75,105	7 0,002	7,200	10.17/0	0.70	
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			_													
30	E20 Deposits - Deposit with scheduled banks E21 Deposits - CDs with Scheduled Banks	ECDB EDCD	144 66,634		650	1.16% 1.58%	0.77% 1.05%	144 66,634	144 66.634	7 1,714	2.38% 4.71%	1.59% 3.14%	126 23,743		36 712	3.76% 7.63%	2.51 5.09	
62	E22 Deposits - CDs with Scheduled Banks E22 Deposits - Money at call and short notice with banks /Repo	ECMR	00,034	00,034	050	1.58%	1.05%	00,034	00,034	1,714	4./1%	3.14%	23,143	23,706	/ 12	1.03%	5.09	
	Separation into the data and other finding with balling / topo	ECBO	1	—														

	Category of Investment	CAT Code		For the Quarter ended December 31, 2010					For the Nine me	onths ended Dec	ember 31, 2010		For the Year ended 2009-10				
			Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
			Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)1	(%)2	(₹)	(₹)	(₹)	(%)1	(%)2	(₹)	(₹)	(₹)	(%)1	(%)2
4	E24 Commercial Papers issued by all India Financial Institutions rated very strong or	ECCP											-	-	84	8.12%	5.41%
-	more	50111	ļ		101	0.770/	0.540/	ļ		400	5.070/	0.500/					
5	E25 Application Money	ECAM			134	0.77%	0.51%			138	5.27%	3.52%	-	-	42	-	
6	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD															
7	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD															
i8	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD															
i9	E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by PSU Banks	EUPS															
0	E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks	EPPS															
1	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
2	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF															
3	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
<u>'</u> 4	F Other than Approved Securities	TITLE															
5	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT						1									
6	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF						1									
7	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	8.564	9.553	15	0.18%	0.18%	8.564	9,553	31	0.43%	0.43%	5.601	5.709	(17)	-0.49%	-0.32%
'8	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	-,	- 10	0.1070	0.1070	475			0.4070	0.4370	475	475	\ /	1.94%	1.29%
'a	F5 Other than Approved Investments -Debentures	OLDB	473	473				475	413	0	2.47%	1.65%	14			1.24%	0.82%
.n	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG						-		ď	2.47 /0	1.0070	1.7	10		1.2470	0.0270
:1	F7 Commercial Papers	OACP						-									
2	F8 Other than Approved Investments -Pref Shares	OPSH						-									
3	F9 Other than Approved Investments - Venture fund	OVNF	2.682	3.226	51	1.81%	1.21%	2.682	3.226	51	1.79%	1.20%	2.861	3.272		_	
4	F10 Other than Approved Investments -Venture fund F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU	2,002	3,220	31	1.01/0	1.21/0	2,002	3,220	31	1.7970	1.20 /0	2,001	3,212		-	
5	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	11.525	11.528	306	3.98%	2.65%	11,525	11,528	793	4.95%	3.31%	15,500	15,503	1,673	7.05%	4.70%
6	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	7.000	,	100		1.20%	,			5.10%	3.40%	6.500	6.502	231	4.59%	3.06%
7	F14 Derivative Instruments	OCDI	7,000	1,002	100	1.01%	1.20%	1,000	1,002	201	5.10%	3.40%	0,500	0,302	231	4.09%	3.00%
0	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	871	882				871	882				880	888			
0	F16 Equity Shares (PSU & Unlisted)	OEPU	1,554		- 7	0.48%	0.48%				0.48%	0.48%	1,554			0.48%	0.32%
3	F το Equity Strates (FSO & Utilisted)	TOTAL	451.334		9.747		0.48%	451.334			0.48%	0.48%	364.270	375.811	43.736	0.48%	0.32%

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

1. To be calculated based on monthly or lesser frequency 'Weighted Average of Investments'

2. Yield netted for tax

3. Form-1 shall be prepared in respect of each fund.

4.Investment and Income on Investments includes funds received from Motor Third Party Pool.