Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

Statement as on March 31, 2012

(₹ In Lakhs) For the Quarter ended March 31, 2012 For the Period ended March 31, 2012 Previous Year Gross Net Investment
Yield Yield Book Value Market Value Gross Yield Net Investment
Yield Book Value Market Value Gross Yield Net Yield Sr. No **Category of Investment** CAT Code Book Value Market Value Investment Investment Investment (₹) (₹) (₹) (₹) (₹) (₹) (₹) (₹) (₹) (%) (%) (%) (%) (%) (%) A Central Government Securities 5,928 2.25% 1.52% 105,868 7.11% 4.74% 222,193 212,314 222,193 212,314 15,515 9.54% 6.44% 113,076 A1 Central Government Bonds 7,585 A2 Special Deposits CSPD 1,000 A3 Deposit under Sec 7 of Insurance Act, 1938 CDSS 996 21 2.05% 1.38% 1,000 996 78 7.78% 5.25% 1,000 999 50 4.95% 3.30% A4 Treasury Bills 488 4.21% 2.84% 993 993 164 3.31% 2.21% B Government Securities / Other Approved Securities 255 2.00% 2.00% B1 Central Government Guaranteed Loans/ Special/ Non-CGSL 30,158 30,889 2.076 6.82% 6.80% SLR Bonds B2 State Government Bonds/ Development Loans SGGB B3 State Government Guaranteed Loans SGGL CASH & BANK BALANCE B4 Other Approved Securities (excluding Infrastructu Investments) B5 Guaranteed Equity C Housing and Loans to State Govt for housing and fire TITLE fighting equipment C1 Loans to State Govt. for Housing C2 Loans to State Govt. for Fire Fighting Equipments HLSF C3 Term Loan - HUDCO/NHB/Institutions accredited by HTLH C4 Commercial Papers - NHB/Institutions accredited by HTLN 73 13.51% 9.13% C5 Housing - Securitised Assets ( Approved Investme 1.66% 1.12% 4.96% 3.35% 5.88% C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group 5.24% C7 Bonds/Debentures issued by HUDCO HTHD 8,504 8,389 187 2.19% 1.48% 8,389 2,501 5.79% 9.09% C8 Bonds/Debentures issued by NHB/ Institu HTDN accredited by NHB 9.97% 10.12% HTDA 28.662 29.013 651 28.662 29.013 22.338 23.005 6.74% C9 Bonds/Debentures issued by Authority constituted 2.28% 1.54% 2.428 6.74% 2.028 der any Housing/Building scheme approved by Central/State/any Authority or Body constituted by Central/State Act. C10 Bonds/Debentures issued by HUDCO C11 Bonds/Debentures issued by NHB/ Instituti HFDN C12 Bonds/Debentures issued by Authority constituted HFDA der any Housing/Building scheme approved by Central/State/any Authority or Body constituted by Central/State Act. D Infrastructure Investments D1 Infrastructure - Other Approved Securities ISAS 115 8.45% 6.66% 1,797 1,688 2.78% 1.282 1.282 33 2.78% D2 Infrastructure - PSU - Equity shares - Quoted ITPE D3 Infrastructure - Corporate Securities - Equity shares - ITCE Quoted D4 Infrastructure - PSU - Equity Shares - Unquoted D5 Infrastructure - Equity and Equity Related 32 D6 Infrastructure - Equity and Equity Related IFPG struments (Promoter Group) D7 Infrastructure - Securitised Assets (Approved) D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans omoter Group D9 Infrastructure - PSU - Debentures/ Bonds 39,377 39,377 29,163 28,016 5.37% 37,801 861 2.19% 1.48% 37,801 3,223 9.01% 6.09% 3,852 8.05% D10 Infrastructure - PSU - CPs 9.845 9,845 9,644 208 2.12% 1.43% 9,644 7.74% 5.23% 10.388 10.090 1.048 8.07% 5.38% D11 Infrastructure - Other Corporate Securities-ICTD 772 entures/ Bonds D12 Infrastructure - Other Corporate Securities - CPs ICCP 24 6.34% 4.29% D13 Infrastructure - Term Loans (with Charge) 15,000 249 1.66% 1.66% 15,000 1,007 6.71% 6.71% 760 7.14% 7.14% 15,664 15.664 15,000 16,018 D14 Infrastructure - PSU - Debentures/ Bonds IPFD D15 Infrastructure - Other Corporate Securities Debentures/ Bonds E Approved Investment Subject To Exposure Norms TITLE E1 PSU - (Approved Investment)-Equity Shares quoted EAEQ 15,789 15,789 14,419 6,752 7,356 2,676 129.16% 87.86% 14,419 200 1.30% 1.19% 318 2.60% 2.60% 32,049 119 0.57% 0.40% 3,494 21.98% 15.48% 12,729 18,717 10,073 57.72% 39.24% E2 Corporate Securities (Approved Investment ) -Equity EACE 26,303 26,303 32,049 Shares (ordinary)-Quoted E3 PSU-(Approved Investments) - Equity Shares - quoted ETPE E4 Corporate Securities (Approved Investment ) -Equity ETCE Shares -Quoted E5 Corporate Securities (Approved Investment ) - Equity | EENQ

	Category of Investment	CAT C. 4.	For the Quarter ended March 31, 2012					For the Period ended March 31, 2012					Previous Year				
Sr. No.			Investment		Income on Gross		Net	Inves	tment	Income on	Gross	Net	Investment		Income on	Gross	Net
Sr. NO.		CAT Code	Book Value	Market Value	Investment	Yield	Yield	Book Value   Market Value		Investment	Yield	Yield	Book Value   Market Value		Investment	Yield	Yield
			(₹)	(₹)	(₹)	2	3	(₹)	(₹)	(₹)	2	3	(₹)	(₹)	(₹)	2	3
48	E6 PSU - Equity Shares - Unquoted	EEUQ				(%)	(%)				(%)	(%)				(%)	(%)
49	E7 Equity Shares - Companies incorporated outside	EFES															
	India (invested prior to IRDA Regulations)										<u> </u>						
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		EPNQ	68	106				68	106	0	0.00%	0.00%	136	214			
54	Shares E12 Corporate Securities (Approved Investment ) -	ECIS				ļ					<u> </u>						
34	Investment in Subsidiaries	ECIS															
55	E13 Corporate Securities (Approved Investment ) -	ECOS	81,189	80,036	1,637	2.14%	1.44%	81,189	80,036	7,036	7.84%	5.30%	90,502	88,660	7,389	8.70%	5.80%
	Debentures																
56	E14 Corporate Securities - Debentures/ Bonds/ CPs/	EDPG			4					53	6.90%	4.66%					
57	Loans - Promoter Group E15 Corporate Securities (Approved Investment ) -	ECDI															
-	Derivative Instruments																
58	E18 Loans Secured Loans -Mortgage of Property in India	ELMI															
	(term Loan)	FLMC															
59	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO															
60	E20 Deposits - Deposit with scheduled banks	ECDB	58,878	58,878	620	2.27%	1.54%	58,878	58,878	2,254	10.81%	7.30%	20,173	20,173	220	38.46%	25.63%
61	E21 Deposits - CDs with Scheduled Banks	EDCD	95,462	95,462	1,680		1.68%	95,462	95,462	7,698		5.98%	77,023	77,023	3,142	7.79%	5.19%
62	E22 Deposits - Money at call and short notice with	ECMR							· ·					<u> </u>			
63	banks /Repo E23 CCIL (Approved Investement) - CBLO	ЕСВО				-	-			-	-						
64	E24 Commercial Papers issued by all India Financial	ECCP			51	1.74%	1.18%			169	15.64%	10.57%					
-	Institutions rated very strong or more					112 170					10.01%	10.07 //					
65	E25 Application Money	ECAM			9					60	3.90%	2.64%			138	4.73%	3.15%
66	E26 Deposit with Primary Dealers duly recognised by	EDPD															
67	RBI E27 Perpetual Debt Instruments of Tier I and II Capital	EUPD				-					<u> </u>						-
0,	issued by PSU Banks	LOFD															
68		EPPD															
	issued by Non-PSU Banks																
69	E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by PSU	EUPS															
	Banks																
70	E30 Perpetual Non-Cum. P.Shares and Redeemable	EPPS															
	Cumulative P.Shares of Tier 1 and 2 Capital issued by Non	•															
71	PSU Banks	EFDS															
'1	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	ELDS															
72	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF															
73	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
											<u> </u>						
74 75	F Other than Approved Securities F1 Other than Approved Investments -Bonds -PSU-	TITLE OBPT									<u> </u>						
/3	Taxable	OBFI															
76	F2 Other than Approved Investments -Bonds -PSU- Tax	OBPF															$\overline{}$
	free																
77	F3 Other than Approved Investments - Equity Shares	OESH	3,986	4,595	(17)	-0.30%	-0.30%	3,986	4,595	(365)	-4.60%	-4.60%	9,669	10,400	32	0.43%	0.43%
78	(incl PSUs and Unlisted) F4 Equity Shares (incl. Equity related Instruments) -	OEPG	475	475	6	1.32%	0.89%	475	475	24	5.13%	3.46%	475	475	22	4.58%	3.05%
1	Promoter Group				l	1.02/0	5.55 /6		475	-~		2.4070	7,5	475			2.30 /3
79	F5 Other than Approved Investments -Debentures	OLDB													0	3.12%	2.08%
		0000									<u> </u>						
80	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG															
81	F7 Commercial Papers	OACP									<del>                                     </del>						
82	F8 Other than Approved Investments -Pref Shares	OPSH									1						$\overline{}$
	• •																
83	F9 Other than Approved Investments -Venture fund	OVNF	3,134	3,965				3,134	3,965	4	0.12%	0.08%	2,832	3,396	51	1.80%	1.20%
84	F10 Other than Approved Investments -Short Trem	OSLU	-					0			<del>                                     </del>						
0-4	Loans (Unsecured Deposits)	Jalu						ا									
85	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid	OMGS	5,990	5,993	682	3.38%	2.28%	5,990	5,993	2,029	10.99%	7.42%	2,770	2,771	1,160	7.34%	4.89%
	Schemes										ļ						
86	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	5,000	5,001	118	1.73%	1.17%	5,000	5,001	543	7.27%	4.91%	7,375	7,377	393	7.40%	4.93%
87	F14 Derivative Instruments	OCDI	<del>                                     </del>			-				<b> </b>	-						
88	F15 Securitised Assets (underlying assets Housing Loan/		855	665			-	855	665		1		869	869			
	Infrastructure assets)					<u> </u>	<u></u>				<u>L</u>						
89	F16 Equity Shares (PSU & Unlisted)	OEPU				13.00%	8.78%				11.58%	8.02%	1,554	1,554	7	0.48%	0.48%
		TOTAL	627,281	620,969	13,389	<u> </u>		627,281	620,969	48,513			459,409	459,087	43,158		

- Notes:

  1. Category of investment (COI) shall be as per Guidelines

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

  3. Yield netted for tax

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

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

  6. The Gross Yield has been arrived at by considering monthly Weighted Average of investments irrespective of the actual holding period.