## 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, 2011

	nt as on December 31, 2011									(₹ In Lakhs)							
	Category of Investment		For Q3 2012					Upto Q	3 2012			FY 2010-11					
Sr. No.		CAT Code	Inves Book Value	stment Market Value	Income on Investment	Gross Yield	Net Yield	Inves Book Value	stment Market Value	Income on Investment	Gross Yield	Net Yield	Inve Book Value	estment Market Value	Income on Investment	Gross Yield	Net Yield
			(Rs)	(Rs)	(Rs)	2 (%)	3 (%)	(Rs)	(Rs)	(Rs)	2 (%)	3 (%)	(Rs)	(Rs)	(Rs)	2 (%)	3 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds A2 Special Deposits	CGSB CSPD	231,379	220,547	4,380	2.13%	1.42%	231,379	220,547	9,587	6.56%	4.37%	113,076	105,868	7,585	7.11%	4.74%
3	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,000	995	21	2.05%	1.37%	1,000	995	57	5.73%	3.82%	1,000	999	50	4.95%	3.30%
5	A4 Treasury Bills	CTRB								488	3.42%	2.28%	993	993	164	3.31%	2.21%
6 7	B Government Securities / Other Approved Securities B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	TITLE CGSL								255	1.58%	1.58%	30,158	30,889	2,076	6.82%	6.80%
8	B2 State Government Bonds/ Development Loans	SGGB															
9	B3 State Government Guaranteed Loans	SGGL															
10 11	CASH & BANK BALANCE B4 Other Approved Securities (excluding Infrastructure	TITLE SGOA															
12	Investments) B5 Guaranteed Equity	SGGE															
13	C Housing and Loans to State Govt for housing and fire fighting	TITLE															
14	equipment C1 Loans to State Govt. for Housing	HLSH															
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															
16	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH															
17	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN			73						16.57%					5 000	0.000
18 19	C5 Housing - Securitised Assets (Approved Investment) C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HMBS HDPG	11	11		1.67%	1.11%	11	11	1	4.00%	2.66%	36	35	4	5.88% 7.86%	3.92% 5.24%
20	C7 Bonds/Debentures issued by HUDCO	HTHD				L									100		J.27/0
21	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	8,501	8,398	136	2.12%	1.42%	8,501	8,398	387	6.40%	4.27%	2,600	2,501	149	8.68%	5.79%
22	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	25,997	26,368	632	2.43%	1.62%	25,997	26,368	1,777	7.50%	5.00%	22,338	23,005	2,028	10.12%	6.74%
23 24	C10 Bonds/Debentures issued by HUDCO C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFHD HFDN															
25	C12 Bonds/Debentures issued by Authority constituted under any Housing/Building scheme approved by Central/State/any Authority	HFDA															
26	or Body constituted by Central/State Act. D Infrastructure Investments	TITLE															
20	D1 Infrastructure - Other Approved Securities	ISAS															
28	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	1,282	950				1,282	950	115	8.31%	6.50%	1,797	1,688	33	2.78%	2.78%
29	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	1,820	2,057				1,820	2,057	464	59.83%	39.87%					
30 31	D4 Infrastructure - PSU - Equity Shares - Unquoted D5 Infrastructure - Equity and Equity Related Instruments	IENQ IEUQ															
32	(Promoter Group) D6 Infrastructure - Equity and Equity Related Instruments	IEPG															
33	(Promoter Group) D7 Infrastructure - Securitised Assets (Approved)	IESA															
34	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter	IDPG															
	Group																
35	D9 Infrastructure - PSU - Debentures/ Bonds D10 Infrastructure - PSU - CPs	IPTD IPCP	38,201	36,662	894 5	2.22%	1.48%	38,201	36,662	2,362	6.79%	4.52%	29,163	28,016	3,852	8.05%	5.37%
37	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	9,808	9,602	173	2.11%	1.41%	9,808	9,602	564	5.56%	3.70%	10,388	10,090	1,048	8.07%	5.38%
38	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	7,342	7,342	18	1.44%	0.96%	7,342	7,342	18	10.79%	7.19%					
39	D13 Infrastructure - Term Loans (with Charge)	ILWC	15 000	15 745		1.00%	4.00%	45.000	15 7 15	750	5.05%	5.05%	45.000	10.010	700	7.14%	7.14%
40 41	D14 Infrastructure - PSU - Debentures/ Bonds D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	IPFD ICFD	15,000	15,745	253	1.69%	1.69%	15,000	15,745	758	5.05%	5.05%	15,000	16,018	760	7.14%	7.14%
42	E Approved Investment Subject To Exposure Norms	TITLE															
43	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	15,796	12,463				15,796	12,463				6,752	7,356	2,676	129.16%	87.86%
44	E2 Corporate Securities (Approved Investment ) -Equity Shares (ordinary)-Quoted	EACE	17,001	18,713	656	3.94%	2.81%	17,001	18,713	3,375	22.19%	15.44%	12,729	18,717	10,073	57.72%	39.24%
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															·
48	E6 PSU - Equity Shares - Unquoted	EEUQ															
49	E7 Equity Shares - Companies incorporated outside India (invested prior to IRDA Regulations)	EFES															
50	E8 Equity Shares (incl. Equity related Instruments) - Promoter Group	EEPG															
51	E9 Corporate Securities - Bonds - Taxable	EPBT															
52 53	E10 Corporate Securities - Bonds - Tax free E11 Corporate Securities (Approved Investment ) - Pref Shares	EPBF EPNQ	68	93				68	93				136	214			
53 54	E11 Corporate Securities (Approved Investment ) -Prer Shares E12 Corporate Securities (Approved Investment ) -Investment in	EPINQ	08	93				08	93				130	214			
-	Subsidiaries																
55 56	E13 Corporate Securities (Approved Investment) - Debentures	ECOS	75,775	74,536	1,470	1.87%	1.25%	75,775	74,536				90,502	88,660	7,389	8.70%	5.80%
56	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG			(4)					49	0.92%	3.94%					
57	E15 Corporate Securities (Approved Investment ) -Derivative Instruments	ECDI															

PERIODIC DISCLOSURES

Sr. No.		CAT Code	For Q3 2012						Upto Q3	3 2012		FY 2010-11					
			Investment		Income on Gro		Net	Investment		Income on	Gross	Net	Inve	stment	Income on	Gross	Net
	Category of Investment		Book Value Market Value		Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(Rs)	(Rs)	(Rs)	2 (%)	3 (%)	(Rs)	(Rs)	(Rs)	2 (%)	3 (%)	(Rs)	(Rs)	(Rs)	2 (%)	3 (%)
58	E18 Loans Secured Loans -Mortgage of Property in India (term	ELMI															
	Loan)																
59	E19 Loans Secured Loans -Mortgage of Property outside India	ELMO															
	(term Loan)																
60	E20 Deposits - Deposit with scheduled banks	ECDB	20,420	20,420	593	2.92%	1.94%	20,420	20,420	1,633	8.04%	5.36%	20,110	20,173	220	38.46%	25.63%
61	E21 Deposits - CDs with Scheduled Banks	EDCD	92,428	92,428	2,004	2.33%	1.55%	92,428	92,428	6,018	6.72%	4.48%	77,023	77,023	3,142	7.79%	5.19%
62	E22 Deposits - Money at call and short notice with banks /Repo	ECMR															
63	E23 CCIL (Approved Investement) - CBLO	ECBO															
64	E24 Commercial Papers issued by all India Financial Institutions	ECCP	7,443	7,443	118	3.19%	2.13%	7,443	7,443	118	23.93%	15.95%					
	rated very strong or more																
65	E25 Application Money	ECAM			17					51	2.54%	1.69%			138	4.73%	3.15%
66	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD															
67	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD															
68	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD															
69	E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative	EUPS															
	P.Shares of Tier 1 and 2 Capital issued by PSU Banks																
70	E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks	EPPS															
71	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
72	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF															
73	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
74	F Other than Approved Securities	TITLE															
75	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
76	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF									1						
77	F3 Other than Approved Investments - Equity Shares (incl PSUs	OESH	5,825	5,697	(394)	-6.92%	-6.92%	5,825	5,697	(348)	-4.10%	-4.10%	9,669	10,400	32	0.43%	0.43%
78	and Unlisted) F4 Equity Shares (incl. Equity related Instruments) - Promoter	OEPG	475	475	6	1.27%	0.85%	475	475	18	3.81%	2.54%	475	475	22	4.58%	3.05%
/0	Group	OEI O	410	4/0	0			410	410	10			410	410			
79	F5 Other than Approved Investments -Debentures	OLDB														3.12%	2.08%
80	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG															
81	F7 Commercial Papers	OACP															
82	F8 Other than Approved Investments -Pref Shares	OPSH															
83	F9 Other than Approved Investments -Venture fund	OVNF	3,134	3,928	4	0.12%	0.08%	3,134	3,928	4	0.12%	0.08%	2,832	3,396	51	1.80%	1.20%
84	F10 Other than Approved Investments -Short Trem Loans	OSLU															7
85	(Unsecured Deposits) F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	23.476	23.483	692	1.90%	1.27%	23.476	23.483	1.347	8.20%	5.46%	2.770	2.771	1.160	7.34%	4.89%
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86	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	7,425	7,429	148	1.73%	1.15%	7,425	7,429	425	5.68%	3.79%	7,375	7,377	393	7.40%	4.93%
87	F14 Derivative Instruments	OCDI															
88	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	859	865				859	865				869	869			
89	F16 Equity Shares (PSU & Unlisted)	OEPU	1,554	1,554				1,554	1,554	9	0.60%	0.60%	1,554	1,554	7	0.48%	0.48%
		TOTAL	612,021	598,205	11,894			612,021	598,205	35,124			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.