FORM NL-36-YIELD ON INVESTMENTS 1

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

	nt as on September 30, 2012											<u> </u>				(₹ in Lakhs)	
		For Q2 2013 Investment Income on Gross Net							11 2013	FY 2011-12							
Sr. No.	Category of Investment	CAT Code	Inve Book Value	stment Market Value	Income on Investment	Gross Yield	Net Yield	Investment Book Value Market Value		Income on Investment	Gross Yield	Net Yield	Inve Book Value	stment Market Value	Income on Investment	Gross Yield	Net Yield
01.110.	category or investment	CATCODE	(₹)	(₹)	(₹)	2	3	(₹)	(₹)	(₹)	2	3	(₹)	(₹)	(₹)	2	3
1	A Central Government Securities	TITLE				(%)	(%)			,	(%)	(%)		,		(%)	(%)
2	A1 Central Government Bonds	CGSB	277,561	273,551	5,599	2.02%	1.37%	277,561	273,551	10,439	4.01%	2.71%	222,193	212,314	15,515	9.54%	6.44%
3	A2 Special Deposits	CSPD	1.000	000	01	0.000/	1 410/	1 000	000	40	4 100/	0.010/	1 000	000	70	7 700/	F 050/
4 5	A3 Deposit under Sec 7 of Insurance Act, 1938 A4 Treasury Bills	CDSS CTRB	1,000	996	21	2.09%	1.41%	1,000	996	42	4.16%	2.81%	1,000	996	78 488	7.78% 4.21%	5.25% 2.84%
6		TITLE													400	4.2170	2.0470
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR	CGSL													255	2.00%	2.00%
0	Bonds B2 State Government Bonds/ Development Loans	SGGB			20					20							i
o 9		SGGL			20					20							[
10		TITLE															
11		SGOA			39	6.75%	4.56%			39	23.64%	15.97%					1
12	Investments) B5 Guaranteed Equity	SGGE															i
13	C Housing and Loans to State Govt for housing and fire fighting	TITLE															í –
	equipment																
14 15		HLSH HLSF															I
16	0 0 1 1	HTLH															
17		HTLN													73	13.51%	9.13%
.,	er commercial rupers - nino, mattutions accreated by NHD														/3	10.0170	5.15%
18	C5 Housing - Securitised Assets (Approved Investment)	HMBS								(0)	-0.50%	-0.50%	3	3	1	4.96%	3.35%
19	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG															 '
20 21	C7 Bonds/Debentures issued by HUDCO C8 Bonds/Debentures issued by NHB/ Institutions accredited by	HTHD	8,508	8,489	189	2.23%	1.50%	8,508	8,489	377	4.43%	2.99%	8,504	8,389	573	9.09%	6.14%
	NHB							-						-			
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	31,777	32,794	731	2.41%	1.63%	31,777	32,794	1,448	4.96%	3.35%	28,662	29,013	2,428	9.97%	6.74%
23	C10 Bonds/Debentures issued by HUDCO	HFHD															
24	C11 Bonds/Debentures issued by NHB/ Institutions accredited	HFDN															[
	by NHB																L
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 29	D2 Infrastructure - PSU - Equity shares - Quoted D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITPE	1,282	1,000 4,694	47 49	3.67% 1.17%	3.67% 1.07%	1,282 4,672	1,000 4,694	47 49	3.67% 1.10%	3.67% 1.00%	1,282 4,286	985 4.514	115 464	8.45% 44.09%	6.66% 29.78%
30		IENQ	.,	1,001				1,072	1,001				1,200	.,		1 1100 70	
31		IEUQ															
32		IEPG															
	(Promoter Group)																1
33		IESA															
34	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG															1
35		IPTD	43,785	43,069	1,140	2.21%	1.49%	43,785	43,069	2,151	4.57%	3.08%	39,377	37,801	3,223	9.01%	6.09%
36		IPCP	7,035	7,047	5	0.44%	0.30%	7,035	7,047	5	1.54%	1.04%			5		
37	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	10,326	10,276	225	2.18%	1.47%	10,326	10,276	442	4.28%	2.89%	9,845	9,644	772	7.74%	5.23%
38		ICCP													24	6.34%	4.29%
39		ILWC															
40		IPFD	15,000	16,056	254	1.69%	1.69%	15,000	16,056	505	3.37%	3.37%	15,000	15,664	1,007	6.71%	6.71%
41	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															ı ,
42	E Approved Investment Subject To Exposure Norms	TITLE															
43	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	16,226	15,054	569	3.51%	2.67%	16,226	15,054	658	4.00%	3.18%	15,789	14,419	318	2.60%	2.60%
44	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	21,827	27,768	285	1.20%	1.20%	21,827	27,768	1,272	5.27%	4.23%	26,303	32,049	3,494	21.98%	15.48%
45		ETPE															[]
46	E4 Corporate Securities (Approved Investment) -Equity Shares -																
	Quoted																ļ
47	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ															
48	E6 PSU - Equity Shares - Unquoted	EEUQ															
49		EFES															i —
50	(invested prior to IRDA Regulations) E8 Equity Shares (incl. Equity related Instruments) - Promoter	EEPG															
-4	Group	FDDT															
51		EPBT EPBF															
					0	0.01%	0.01%			0	0.00%	0.00%	68	106			′
52 53	E11 Corporate Securities (Approved Investment) - Pref Shares	EPNQ			01	0.0170	0.01701				0.00701	0.0070	001	100			
	E11 Corporate Securities (Approved Investment) -Pref Shares E12 Corporate Securities (Approved Investment) -Investment in				0	0.0170	0.01%				0.00%	0.00 /8	00	100			l

PERIODIC DISCLOSURES

		1	For Q2 2013					Upto H1 2013					FY 2011-12				
Sr. No.	Category of Investment	CAT Code	Investment		Income on	Gross	ss 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
			(₹)	(₹)	(₹)	2	3	(₹)	(₹)	(₹)	2	3 (%)	(₹)	(₹)	(₹)	2	3 (%)
55	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	61,068	61,028	1,353	(%) 2.03%	(%) 1.37%	61,068	61,028	3,031	(%) 4.06%	(%) 2.74%	81,189	80,036	7,036	(%) 7.84%	(%) 5.30%
56	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG													53	6.90%	4.66%
57	E15 Corporate Securities (Approved Investment) -Derivative	ECDI															
58	Instruments E18 Loans Secured Loans -Mortgage of Property in India (term	ELMI															I
	Loan)																
59	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO															1
60	E20 Deposits - Deposit with scheduled banks	ECDB	79,367	79,367	1,849	2.73%	1.85%	79,367	79,367	3,350	5.58%	3.77%	58,878	58,878	2,254	10.81%	7.30%
61	E21 Deposits - CDs with Scheduled Banks	EDCD	79,381	79,381	1,664	2.47%	1.67%	79,381	79,381	3,664	4.82%	3.25%	95,462	95,462	7,698	8.86%	5.98%
62	E22 Deposits - Money at call and short notice with banks /Repo	ECMR						,									í – – – – – – – – – – – – – – – – – – –
63	E23 CCIL (Approved Investement) - CBLO	ECBO															
64	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP													169	15.64%	10.57%
65	E25 Application Money	ECAM			33					49	2.29%	1.55%			60	3.90%	2.64%
66	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD								43	2.2370	1.5570			00	5.50 /6	2.04 /0
67	E27 Perpetual Debt Instruments of Tier I and II Capital issued by					-											
07	PSU Banks																L
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 P.Shares of Tier 1 and 2 Capital issued by PSU Banks	EUPS															
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 locations	OBPT															
76	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF															
77	F3 Other than Approved Investments - Equity Shares (incl PSUs	OESH	6,032	8,249	110	1.85%	1.25%	6,032	8,249	66	1.37%	0.92%	3,986	4,595	(365)	-4.60%	-4.60%
78	and Unlisted) F4 Equity Shares (incl. Equity related Instruments) - Promoter	OEPG	475	475	7	1.49%	1.00%	475	475	14	2.96%	2.00%	475	475	24	5.13%	3.46%
	Group																L
79	F5 Other than Approved Investments -Debentures	OLDB	3,000	3,075	87	2.90%	1.96%	3,000	3,075	173	5.77%	3.90%					i
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	3,110	3,965	8	0.25%	0.17%	3,110	3,965	19	0.60%	0.41%	3,134	3,965	4	0.12%	0.08%
84	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU															
85	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	14,052	14,067	526	2.97%	2.01%	14,052	14,067	985	8.35%	5.64%	5,990	5,993	2,029	10.99%	7.42%
86	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	6,000	6,004	127	1.88%	1.27%	6,000	6,004	244	6.02%	4.07%	5,000	5,001	543	7.27%	4.91%
87	F14 Derivative Instruments	OCDI															⊢
88	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	854	661				854	661				855	665			<u> </u>
89	F16 Equity Shares (PSU & Unlisted)	OEPU													178	11.58%	8.02%
		TOTAL	692,342	697,064	14,938			692,342	697,064	29,089			627,281	620,969	48,513		

Notes : 1. Category of investment (COI) shall be as per Guidelines 2. To be calculated based on monthly or lesser frequency 'Weighted Average of 3. Yield netted for tax 4. Form-1 shall be prepared in respect of each fund. 5. The Gross Yield has been arrived at by considering monthly Weighted