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) U67200MH2000PLC129408

Statement as on March 31, 2017

(₹ in Lakhs)

				For the Quarter er	For the Period ended March 31, 2017					For the Period ended March 31, 2016							
		Category Code		stment	Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
No.	. Category of Investment		Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds	CGSB	3,60,508	3,51,222	7,415	2.06%	1.39%	3,90,482	3,51,222	45,191	11.57%	7.82%	4,26,086	4,55,933	37,765	8.86%	5.99%
3	A2 Special Deposits	CSPD											1.007		00	0.000/	1 410/
4	A3 Deposit under Sec 7 of Insurance Act, 1938 A4 Treasury Bills	CDSS	9,909	9.916	1.4	0.14%	0.10%	9,909	9,916	14	0.14%	0.10%	1,097	0	23	2.09%	1.41%
6	B Government Securities / Other Approved Securities	TITLE	9,909	9,916	14	0.14%	0.10%	9,909	9,916	14	0.14%	0.10%					
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds		4,918	4,833	59	1.20%	0.81%	4,918	4,833	59	1.20%	0.81%					
8	B2 State Government Bonds/ Development Loans	SGGB	92,402	97,960	1,484	1.61%	1.09%	69.459	97,960	5,449	7.84%	5.30%	36,393	10.006	4,171	11.46%	7.74%
9	B3 State Government Guaranteed Loans	SGGL	02,102	07,000	.,	110170	1100 70	007100	07,000	0,110	710170	0.0070	00,000	10,000	.,	1 11 10 70	717170
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	9,516	9,591	157	1.65%	1.11%	9,487	9,591	211	2.23%	1.51%	9,857	0	257	2.61%	1.76%
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	1,62,350	1,71,920	3,313	2.04%	1.38%	1,56,002	1,71,920	13,351	8.56%	5.78%	1,16,179	1,14,834	10,764	9.26%	6.26%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN											16,053		2,475	15.42%	10.42%
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															1
24	D Infrestructure Investments	TITLE															
25	D1 Infrastructure - Other Approved Securities	ISAS															
26	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	11,563		413	3.57%	3.57%	11,764		986	8.38%	2.01%	9,652	12,640	351	3.64%	2.46%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	3,366	8,996	273	8.10%	8.10%	4,621	8,996	(62)	-1.35%	-5.22%	7,621	7,866	487	6.39%	4.32%
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							1								
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	5,000	,	106	2.11%	1.43%	5,000	·	331	6.62%	4.47%					
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	1,24,106	1,25,388	1,632	1.31%	0.89%	1,13,605	1,25,388	9,060	7.98%	5.39%	65,183	1,04,370	5,814	8.92%	6.03%
34 35	D10 Infrastructure - PSU - CPs D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	IPCP	57,351	56,875	1,277	2.23%	1.50%	46,290	56,875	4,192	9.06%	6.12%	3,003 27,177	33,245	97 2,485	3.24% 9.14%	2.19% 6.18%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															

				For the Quarter er	nded March 31, 2017				For the Period e	ended March 31	, 2017			For the Period e	ended March 31,	2016	$\overline{}$
1	Category of Investment	Category Code	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
No.			Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
37	D13 Infrastructure - Term Loans (with Charge)	ILWC															
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD						15,617	1	4,290	27.47%	18.56%	65,950	31,022	16,503	25.02%	16.90%
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	30,596	37,880	583	1.91%	1.29%	16,142	37,880	1,270	7.87%	5.31%	5,135	5,156	403	7.84%	5.30%
41	E Approved Investment Subject To Exposure Norms	TITLE															ļ
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ						527	'	66	12.46%	8.41%	267	580	1	0.48%	0.32%
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	1,35,735	1,97,568	2,598	1.91%	1.03%	1,21,081	1,97,568	18,111	14.96%	9.11%	66,475	1,30,639	10,452	15.72%	10.62%
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															\Box
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	592	662	50	8.42%	5.68%	580	662	71	12.31%	8.32%	553	630	68	12.36%	8.35%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	2,21,116	2,41,798	4,757	2.15%	1.45%	1,89,368	2,41,798	17,084	9.02%	6.09%	96,216	1,30,662	9,468	9.84%	6.65%
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	14,191	14,470	(16)	-0.11%	-0.08%	13,756	14,470	(29)	-0.21%	-0.14%	13,792	17,588	(19)	-0.14%	-0.09%
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	17,036	14,213	334	1.96%	1.32%	17,647	14,213	1,572	8.91%	6.02%	20,112	15,140	1,880	9.35%	6.32%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	42,486	43,227	730	1.72%	1.16%	46,640	43,227	3,464	7.43%	5.02%	49,717	42,377	4,044	8.13%	5.50%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR						(11,931)		(241)	2.02%	1.36%	22,267		364	1.63%	1.10%
64	E23 CCIL (Approved Investement) - CBLO	ECBO	(31,242)		(406)	1.30%	0.88%	(25,260)		(910)	3.60%	2.43%					
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	14,024	14,283	268	1.91%	1.29%	14,348	14,283	1,169	8.15%	5.50%	16,770	14,125	1,412	8.42%	5.69%
66	E25 Application Money	ECAM	29,214		136	0.47%	0.31%	22,443		163	0.73%	0.49%	7,274		29	0.40%	0.27%
67	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD						ŕ					ĺ				
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 Nor 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															

				For the Quarter en	ded March 31. 2	2017		I	For the Period e	ended March 31	2017		For the Period ended March 31, 2016						
			Investment		Income on Gro		Net		tment	Income on	Gross	Net	Investment		Income on	Gross	Net		
No.	Category of Investment	Category Code	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield		
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)		
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS																	
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	12,005	5,502	94	0.78%	0.53%	9,859	5,502	357	3.63%	2.45%	8,259		176	2.13%	1.44%		
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG																	
75	F Other than Approved Securities	TITLE																	
76	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT																	
77	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF																	
78	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	14,750	20,741				8,336	20,741	169	2.02%	1.37%	753	3,022	1	0.16%	0.11%		
79	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475					475	5				475	475					
80	F5 Other than Approved Investments -Debentures	OLDB	5,000	5,266	118	2.35%	1.59%	5,671	5,266	541	9.54%	6.44%	10,954	9,968	1,039	9.48%	6.41%		
81	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG																	
82	F7 Commercial Papers	OACP																	
83	F8 Other than Approved Investments -Pref Shares	OPSH																	
84	F9 Other than Approved Investments -Venture fund	OVNF	3,106	3,638	177	5.71%	3.86%	2,908	3,638	350	12.03%	8.12%	2,779	3,349	170	6.11%	4.13%		
85	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU																	
86	F11 Other than Approved Investments - Term Loans (without charge)	OTLW																	
87	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	59,979	57,568	765	1.28%	0.86%	57,828	57,568	3,357	5.81%	3.92%	52,863	19,500	4,068	7.70%	5.20%		
88	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	9,185	10,403	116	1.26%	0.85%	9,907	10,403	462	4.67%	3.15%	8,112	7,927	453	5.59%	3.78%		
89	F14 Derivative Instruments	OCDI																	
90	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA								1					0				
91	F16 Equity Shares (PSU & Unlisted)	OEPU	13,003	13,204				9,042	13,204	381	4.22%	4.22%	1,000	1,000					
92	F17 Investment properties - Immovable	OIPI																	
93	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE	201	462				201	462				0	0	0	0.00%	0.00%		
94	C05 Housing - Securitised Assets	HMBS	İ										İ						
95	D16 Infrastructure - Equity (including unlisted)	IOEQ																	
	· · · · · ·	TOTAL	14,32,440	15,37,813	26,446	1.85%	1.25%	13,46,724	15,37,813	1,30,483	9.69%	6.55%	11,68,022	11,72,055	1,15,203	9.86%	6.66%		

Note:

1. Category of investment (COI) shall be as per Guidelines
2. Book value of investments are based on daily simple average of investments as prescribed by authority in guidance note on preparation of Investment returns.

- 3. Yield netted for tax
- 4. Form-1 shall be prepared in respect of each fund