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 September 30, 2016

(₹ in Lakhs)

No. Category of Investment	Category	Inves	tment	Income on	0					•		1				
Io. Category of Investment	Category			Income on Gross		Net	Investment		Income on	Gross	Net	Inves	tment	Income on	Gross	Net
	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 (%)
A Central Government Securities	TITLE															
A1 Central Government Bonds	CGSB	3,83,691	4,05,126	11,377	2.97%	2.00%	3,96,413	4,05,126	25,755	6.50%	4.39%	4,08,851	4,40,162	17,441	4.27%	2.88%
A2 Special Deposits	CSPD															
A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS											1,097	0	23	2.09%	1.419
A4 Treasury Bills	CTRB															
B Government Securities / Other Approved Securities	TITLE															
B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bon	ds CGSL															
B2 State Government Bonds/ Development Loans	SGGB	81,234	98,142	1,642	2.02%	1.37%	52,646	98,142	2,161	4.10%	2.77%	46,917	51,921	2,698	5.75%	3.88%
B3 State Government Guaranteed Loans	SGGL															
0 B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															
1 B5 Guaranteed Equity	SGGE															
2 C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE															
3 C1 Loans to State Govt. for Housing	HLSH				1							1				1
4 C2 Loans to State Govt. for Fire Fighting Equipments	HLSF				1							1				1
5 C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH															
6 C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN											9,804	9,885	149	1.52%	1.029
7 C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG											-/				
8 C7 Bonds/Debentures issued by HUDCO	HTHD															-
9 C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN															
 C9 Bonds/Debentures issued by Authority constituted under any Housing/Building scheme approved by Central/State/any Authority Body constituted by Central/State Act. 	or HTDA	1,57,037	1,62,991	3,482	2.22%	1.50%	1,49,368	1,62,991	6,506	4.36%	2.94%	95,893	1,14,832	4,312	4.50%	3.04%
1 C10 Bonds/Debentures issued by HUDCO	HFHD															-
2 C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN											16,053		2,475	15.42%	10.42%
3 C12 Bonds/Debentures issued by Authority constituted under any Housing/Building scheme approved by Central/State/any Authority Body constituted by Central/State Act.																
4 D Infrastructure Investments	TITLE															
5 D1 Infrastructure - Other Approved Securities	ISAS															
6 D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	11,474		573	5.00%	2.06%	11,965		573	4.79%	2.82%	8,180		206	2.52%	1.70%
7 D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	5,466	4,394	(553)	-10.12%	-7.11%	6,822	4,394	(553)	-8.11%	-2.41%	7,675	5,969	449	5.85%	3.95%
8 D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ															
9 D5 Infrastructure - Equity and Equity Related Instruments (Promot Group)	er IEUQ															
0 D6 Infrastructure - Equity and Equity Related Instruments (Promot Group)	er IEPG															
1 D7 Infrastructure - Securitised Assets (Approved)	IESA															-
2 D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Grou		5,000	5,055	108	2.16%	1.46%	5,000	5,055	117	2.35%	1.59%					
3 D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	1,01,694	1,11,459	2,099	2.06%	1.39%	1,10,433	1,11,459	5,167	4.68%	3.16%	49,364	65,171	2,189	4.43%	3.00%
4 D10 Infrastructure - PSU - CPs	IPCP	, ,== .		,			, ,		,			4,881	4,923	69	1.42%	
5 D11 Infrastructure - Other Corporate Securities- Debentures/ Bond		37,629	39,752	853	2.27%	1.53%	36,956	39,752	1,688	4.57%	3.09%	29,433	28,871	1,331	4.52%	
6 D12 Infrastructure - Other Corporate Securities - CPs 7 D13 Infrastructure - Term Loans (with Charge)	ICCP ILWC															<u> </u>
	IPFD	10,008	907	2 5 2 6	25 220/	24 E00/	10 010	907	4,110	21 OE0/	16.08%	1 02 505	77,765	10,839	10 570/	7.149
8 D14 Infrastructure - PSU - Debentures/ Bonds D15 Infrastructure - Other Corporate Securities - Debentures/ Bon		10,008	907	3,536	35.33%	24.58%	18,812	907	4,110	21.85%	10.08%	1,02,595	//,/65	10,839	10.57%	7.14%
	ICFD	0.010	15 500	400	0.100/	1 4 4 9 /	E 070	15 500		4.000/	2.05%	E 400	E 000	407	2.65%	2.471
0 D17 Infrastructure - Long Term Bank Bonds Approved Investment 1 E Approved Investment Subject To Exposure Norms	ILBI TITLE	6,213	15,526	132	2.13%	1.44%	5,673	15,526	239	4.22%	2.85%	5,136	5,200	187	3.65%	2.47%

			For	the Quarter end	ended September	30, 2016		Fo	r the Period end	led September 3	0, 2016		For the Period end		led September 3	0, 2015	
No.	Category of Investment	Category Code	Inves		Income on	Gross	Net Yield	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
			Book Value	Market Value	Investment	Yield		Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ				(/0/	(10)	527	7 0	66	12.46%	8.41%	151	187	1	0.84%	0.57%
43	E2 Corporate Securities (Approved Investment) -Equity Shares	EACE	1,13,919	1,69,529	5,521	4.85%	2.85%	1,10,714	1,69,529	9,282	8.38%	3.34%	54,892	90,356	7,089	12.91%	8.72%
4.4	(ordinary)-Quoted E3 PSU-(Approved Investments) -Equity Shares -guoted	ETPE															
44 45	E3 PSU-(Approved Investments) -Equity Shares -quoted E4 Corporate Securities (Approved Investment) -Equity Shares -																
10	Quoted	ETCE															
46	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ															
47	E6 PSU - Equity Shares - Unquoted	EEUQ															
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	576	662	7	1.26%	0.85%	573	662	14	2.42%	1.64%	546	630	12	2.26%	1.52%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	1,79,535	2,08,595	4,084	2.27%	1.54%	1,61,700	2,08,595	7,577	4.69%	3.17%	81,659	9 93,515	4,123	5.05%	3.41%
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	13,588	17,588	(5)	-0.04%	-0.03%	13,616	6 17,588	(10)	-0.07%	-0.05%	13,850	17,076	(5)	-0.04%	-0.03%
58 59	E17 Loans - Policy Loans E18 Loans Secured Loans -Mortgage of Property in India (term	ELPL															
60	Loan) E19 Loans Secured Loans -Mortgage of Property outside India (term	ELMO															
61	Loan) E20 Deposits - Deposit with scheduled banks	ECDB	15,366	15,139	375	2.44%	1.65%	15,431	15,139	733	4.75%	3.21%	20,274	20,185	950	4.69%	3.17%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	44,405		860		1.31%	43,596		1,658	3.80%	2.57%	50,199				
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	(11,694)		(70)		0.40%	(12,092)		(230)	1.90%	1.29%	30,060		253	0.84%	
64	E23 CCIL (Approved Investement) - CBLO	ECBO	(20,407)) 0		0.91%	0.61%	(20,407)) 0	(185)	0.91%	0.61%					
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	14,481	14,459	315	2.17%	1.47%	14,363	3 14,459	604	4.21%	2.84%	14,166	6 14,543	599	4.23%	2.85%
66	E25 Application Money	ECAM	23,229	0	102	0.44%	0.30%	17,833	3 0	153	0.86%	0.58%					-
67	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD							-								
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 Non-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															
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	10,302	2 0	103	1.00%	0.67%	10,034	4 0	207	2.06%	1.39%	6,541		32	0.49%	0.33%
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG							1								──
75	F Other than Approved Securities F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
77	F2 Other than Approved Investments -Bonds -PSO- Taxable	OBPT	1														-
78	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	6,261	9,363	0	0.00%	0.00%	5,341	9,363	36	0.68%	0.46%	311		1	0.39%	0.26%
79	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	6 475				475	5 475				475	5 475	0		
80	F5 Other than Approved Investments -Debentures	OLDB	5,000	5,275	120	2.41%	1.63%	6,339	5,275	303	4.78%	3.23%	11,186	6 16,086	528	4.72%	3.19%
	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG							1		_					_	
81	F7 Commercial Papers	OACP															

	Category of Investment		For	the Quarter end	ed September 3	0, 2016		Fo	r the Period end	led September 3		For	For the Period ended September 30, 2015					
		Category Code	Invest	tment	Income on Investment	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	
No.			Book Value	Market Value		Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	
84	F9 Other than Approved Investments -Venture fund	OVNF	2,783	3,466	148	5.32%	3.60%	2,742	3,466	148	5.41%	3.66%	2,795	3,898	54	1.95%	1.32%	
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	75,084	18,177	1,295	1.72%	1.16%	66,989	18,177	2,551	3.81%	2.57%	52,785	12,081	1,942	3.68%	2.49%	
88	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	10,640	12,203	129	1.21%	0.82%	10,334	12,203	255	2.47%	1.67%	7,410		228	3.07%	2.08%	
89	F14 Derivative Instruments	OCDI																
90	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0	0	1	0.00%	0.00%	0	0	1								
91	F16 Equity Shares (PSU & Unlisted)	OEPU	10,914	10,929	183	1.67%	0.00%	6,146	10,929	183	2.97%	2.97%						
92	F17 Investment properties - Immovable	OIPI																
93	C05 Housing - Securitised Assets	HMBS																
94	D16 Infrastructure - Equity (including unlisted)	IOEQ																
		TOTAL	12,93,902	14,09,257	36,231			12,48,340	14,09,257	69,109			11,33,179	11,52,824	60,222			

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