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: L67200MH2000PLC129408 Statement as on March 31, 2018

	1	1	E	or the Quarter e	nded March 31	2018			For the Davie	d ended March	For the Period ended March 31, 2017						
1				stment	Income on	Gross	Net	Inves	tment	Income on	Gross	Net		tment	Income on		Net
No.	Category of Investment	Category Code	Book Value	Market Value	Investment		Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Markot	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds	CGSB	4,42,483	4,27,017	4,897	1.11%	0.75%	3,90,514	4,27,017	35,749	9.15%	6.18%	3,90,482	3,51,222	45,191	11.57%	7.82%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS															
5	A4 Treasury Bills	CTRB						81,050		1,334	1.65%	1.11%	9,909	9,916	14	0.14%	0.10%
6	B Government Securities / Other Approved Securities	TITLE															
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,924	4,717	88	1.78%	1.20%	4,922	4,717	352	7.15%	4.83%	-	4,833	59	1.20%	0.81%
8	B2 State Government Bonds/ Development Loans	SGGB	1,01,331	1,00,105	1,971	1.95%	1.31%	1,14,223	1,00,105	10,764	9.42%	6.37%	69,459	97,960	5,449	7.84%	5.30%
9	B3 State Government Guaranteed Loans	SGGL															
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	TITLE															
L	fighting equipment												1				
13	C1 Loans to State Govt. for Housing	HLSH											1				
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF	1										1				
15	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH				4			10.010								
16	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	13,513	18,912	232	1.72%	1.16%	10,722	18,912	698	6.51%	4.40%	9,487	9,591	211	2.23%	1.51%
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	2,09,434	2,25,678	4,314	2.06%	1.39%	1,84,041	2,25,678	15,565	8.46%	5.71%	1,56,002	1,71,920	13,351	8.56%	5.78%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHE																
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															
24	D Infrastructure Investments	TITLE															
25	D1 Infrastructure - Other Approved Securities	ISAS															
26	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	5,824	4,918	1,285	22.07%	17.33%	5,695	4,918	4,088	71.78%	51.61%	11,764	15,139	986	8.38%	2.01%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	11,724	13,777	49	0.42%	0.42%	10,210	13,777	131	1.28%	1.28%	4,621	8,996	(62)	-1.35%	-5.22%
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															
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	5,000	5,082	106	2.11%	1.43%	5,000	5,082	429	8.57%	5.79%	5,000	5,089	331	6.62%	4.47%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	1,39,725	1,56,283	2,756	1.97%	1.33%	1,31,446	1,56,283	10,446	7.95%	5.37%	1,13,605	1,25,388	9,060	7.98%	5.39%
34	D10 Infrastructure - PSU - CPs	IPCP															
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	65,112	66,193	1,421	2.18%	1.47%	59,669	66,193	5,303	8.89%	6.00%	46,290	56,875	4,192	9.06%	6.12%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
37	D13 Infrastructure - Term Loans (with Charge)	ILWC															
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD											15,617		4,290	27.47%	18.56%
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	14,912	15,015	295	1.98%	1.33%	17,615	15,015	1,210	6.87%	4.64%	16,142	37,880	1,270	7.87%	5.31%
41	E Approved Investment Subject To Exposure Norms	TITLE															

(₹ in Lakhs)

			F	or the Quarter e	nded March 31	, 2018			For the Perio	d ended Marcl	n 31, 2018		Fo	or the Period e	ended March 3	, 2017	
			Investment		Income on	Gross	Net	Invest	Investment		Gross	Net	Investment		Income on	Gross	Net
No.	. Category of Investment	Category Code	Book Value		Investment	Yield	Yield	Book Value	Market Value	Income on Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
42	E1 PSU - (Approved Investment)-Equity Shares guoted	EAEQ	878	1,021			(%)	878	1,021	0		(%)	527		66	12.46%	(%) 8.41%
43	E2 Corporate Securities (Approved Investment) - Equity Shares		1,74,615	2,39,958	5,301	3.04%	2.11%	1,55,341	2,39,958	27,669	17.81%	12.52%		1,97,568	18,111	12.40%	9.11%
	(ordinary)-Quoted	EACE													,		1
44	E3 PSU-(Approved Investments) -Equity Shares -quoted	ETPE															
45	E4 Corporate Securities (Approved Investment) -Equity Shares - Duoted	ETCE															
46	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ															
47	E6 PSU - Equity Shares - Unquoted	EEUQ															1
48	E7 Equity Shares - Companies incorporated outside India (invested	EFES															1
49	prior to IRDA Regulations)																<u> </u>
49	E8 Equity Shares (incl. Equity related Instruments) - Promoter Group	EEPG															1
50	E9 Corporate Securities - Bonds - Taxable	EPBT															[
51	E10 Corporate Securities - Bonds - Tax free	EPBF															
52	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	584	532	50	8.49%	8.04%	601	532	74	12.30%	10.54%	580	662	71	12.31%	8.32%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	2,44,363	2,55,414	5,131	2.10%	1.42%	2,48,886	2,55,414	22,507	9.04%	6.11%	1,89,368	2,41,798	17,084	9.02%	6.09%
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	14,180	16,998	(263)	-1.86%	-1.25%	14,306	16,998	(290)	-2.03%	-1.37%	13,756	14,470	(29)	-0.21%	-0.14%
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	4,042	3,696			0.86%	3,665	3,696	201	5.48%	3.70%		14,213		8.91%	
62	E21 Deposits - CDs with Scheduled Banks	EDCD	16,265	18,796	236	1.45%	0.98%	30,313	18,796	1,995	6.58%	4.45%		43,227	3,464	7.43%	
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR						5,401		43	0.80%	0.54%	(11,931)		(241)	2.02%	1.36%
64	E23 CCIL (Approved Investement) - CBLO	ECBO	(49,644)		(633)	1.27%	0.86%	(37,434)		(1,616)	4.32%	2.92%	(25,260)		(910)	3.60%	2.43%
65	E24 Commercial Papers issued by all India Financial Institutions rated	ECCP	9,316	9,377	57	0.61%	0.41%	12,614	9,377	329	2.61%	1.76%	14,348	14,283	1,169	8.15%	5.50%
	very strong or more		17 700			0.400/	0.400/	04.000		1.10	0.530/	0.000/	00.440		100	0.700/	0.400
66	E25 Application Money E26 Deposit with Primary Dealers duly recognised by RBI	ECAM EDPD	17,799		32	0.18%	0.12%	24,833		143	0.57%	0.39%	22,443		163	0.73%	0.49%
68	E20 Deposit with Primary Dealers duly recognised by RBI E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU																
	Banks	EUPD															L
69	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non- PSU Banks	EPPD															ļ
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						10,130		87	0.86%	0.58%	9,859	5,502	357	3.63%	2.45%
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG	04.077	00.010		0.050	1.000	00.000	00.010			0.763	1				I
76	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS	24,877	28,646		2.05%	1.38%	23,609	28,646	973	4.12%	2.78%					ļ
//	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB	1,12,318	1,16,123	2,451	2.18%	1.47%	1,01,105	1,16,123	7,963	7.88%	5.32%	5				ļ
/8	F Other than Approved Securities F1 Other than Approved Investments -Bonds -PSU- Taxable	TITLE OBPT															├ ───
79 80	F1 Other than Approved Investments -Bonds -PSU- Taxable F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPT															<u> </u>
81	F3 Other than Approved Investments - bonds 30- Tax nee F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	19,896	24,942	(776)	-3.90%	-2.63%	17,339	24,942	(585)	-3.38%	-2.28%	8,336	20,741	169	2.02%	1.37%
82	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG											475				

			For the Quarter ended March 31, 2018 For the Period ended March 31, 2018								a 31, 2018		Fo	or the Period e	nded March 3	1, 2017	
			Investment		Income on Gross		Net	Invest	nent	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 (%)
83	F5 Other than Approved Investments -Debentures	OLDB						5,000		118	2.35%	1.59%	5,671	5,266	541	9.54%	6.44%
84	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG															
85	F7 Commercial Papers	OACP															
86	F8 Other than Approved Investments -Pref Shares	OPSH															
87	F9 Other than Approved Investments -Venture fund	OVNF	3,000	3,126	0	0.01%	0.01%	3,357	3,126	(507)	-15.10%	-10.20%	2,908	3,638	350	12.03%	8.12%
88	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU															
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	85,655	29,386	1,468	1.71%	1.16%	68,265	29,386	4,521	6.62%	4.47%	57,828	57,568	3,357	5.81%	3.92%
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	12,371	10,017	183	1.48%	1.00%	10,715	10,017	560	5.23%	3.53%	9,907	10,403	462	4.67%	3.15%
92	F14 Derivative Instruments	OCDI															
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0		2			0		136			-		1		
94	F16 Equity Shares (PSU & Unlisted)	OEPU	17,704	18,204				14,314	18,204	529	3.69%	3.69%	9,042	13,204	381	4.22%	4.22%
95	F17 Investment properties - Immovable	OIPI															
96	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE						119		262	220.37%	148.87%	201	462	0		
97	C05 Housing - Securitised Assets	HMBS															
98	D16 Infrastructure - Equity (including unlisted)	IOEQ															
		TOTAL	17,22,202	18,13,934	31,215	1.81%	1.22%	17,28,465	18,13,934	1,51,176	8.75%	5.91%	13,46,724	15,37,813	1,30,483	9.69%	6.55%

Note : 1.Category of investment (COI) shall be as per Guidelines 1.Category of investments are based on daily simple av 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