## 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 September 30, 2018

(` in Lakhs)

-			For	the Quarter end	ded September	30. 2018		Fr	or the Period	ended Septem	ber 30, 2018		For the Perio		l ended Septen	nber 30, 2017	
			Investment		Income on	Gross	Net	Investment		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	Markot	Investment	Yield	Yield
			(`)	(`)	(`)	(%)	3 (%)	(`)	(`)	(`)	(%)	3 (%)	(`)	(`)	(`)	(%)	3 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds		469,794	458,464	8,579	1.83%	1.23%	462,355	458,464	17,025	3.68%	2.49%	340,194	399,957	22,974	6.75%	4.56%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	44.044	0.004	400	4 4 0 0 4	0.7/0/	45.040	0.004	075	0.470/	4 (70)	01.050		4 00 4	4 (50)	4.440
5	A4 Treasury Bills	CTRB TITLE	11,914	9,994	133	1.12%	0.76%	15,219	9,994	375	2.47%	1.67%	81,050	Ĺ	1,334	1.65%	1.11%
o 7	B Government Securities / Other Approved Securities B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,928	4,600	88	1.78%	1.20%	4,927	4,600	176	3.57%	2.41%	4,920	4,901	176	3.57%	2.41%
8	B2 State Government Bonds/ Development Loans	SGGB	100,233	94,577	1,924	1.92%	1.30%	100,753	94,577	3,880	3.85%	2.60%	124,466	147,771	4,934	3.96%	2.68%
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 fighting equipment	TITLE															
13	C1 Loans to State Govt. for Housing	HLSH		l						ł			l		-		ļ
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF		<u> </u>													
15	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLH HTLN	7.864	4.831	118	1.51%	1.02%	13.436	4.831	461	3.43%	2.32%	9,760	9,936	336	3.44%	2.32%
17	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HILN	7,804	4,831	118	1.31%	1.02%	13,430	4,831	401	3.43%	2.32%	9,700	9,930	330	3.44%	2.32%
18	C7 Bonds/ Debentures issued by HUDCO	HTHD		<del> </del>													
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN															
20	C9 Bonds/Debentures issued by Authority constituted under any		255,904	237,506	5,265	2.06%	1.39%	255,267	237,506	10,477	4.10%	2.77%	169,520	178,825	7,262	4.28%	2.89%
	Housing/Building scheme approved by Central/State/any Authority or Body constituted by Central/State Act.	HTDA															
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															
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	7,413	7,468	97	1.31%	0.62%	6,035	7,468	97	1.61%	0.76%	5,279	7,395	2,803	50.92%	36.57%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	12,609	10,238	1,717	13.62%	6.35%	13,367	10,238	1,717	12.85%	5.99%	8,734	15,369	82	0.93%	0.93%
28	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ															
29 30	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	4,967	108	2.16%	1.46%	5,000	4,967	215	4.30%	2.90%	5,000	5,155	215	4.30%	2.90%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	168,507	161,388	3,367	2.00%	1.35%	171,248	161,388	6,785	3.96%	2.68%	125,018	140,315	4,951	3.96%	2.68%
34	D10 Infrastructure - PSU - CPs	IPCP															
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	80,105	77,174	1,734	2.16%	1.46%	79,373	77,174	3,446	4.34%	2.93%	55,129	58,006	2,467	4.48%	3.02%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
37	D13 Infrastructure - Term Loans (with Charge)	ILWC		l						ł			l		-		ļ
38 39	D14 Infrastructure - PSU - Debentures/ Bonds D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	IPFD ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	14,920	14,373	313	2.10%	1.42%	14,916	14,373	617	4.14%	2.79%	20,302	15,410	610	3.00%	2.03%
41	E Approved Investment Subject To Exposure Norms	TITLE	1	t	1			1	1	1	1		1	1	1		1
42	E1 PSU - (Approved Investment)-Equity Shares guoted	EAEQ	5,068	4,304	132	2.61%	-0.90%	3,243	4,304	132	4.08%	-1.41%			1		1

			For	the Quarter end	ded September 30, 2018			Fc	or the Period	ended Septem	ber 30, 2018		F	or the Period	ended Septen	nber 30, 2017	
				stment	Income on	Gross	Net	Invest	tment	Income on	Gross	Net		tment	Income on	Gross	Net
No.	Category of Investment	Category Code	Book Value	Market Value	Investment	Yield	Yield 3	Book Value	Market Value	Investment	Yield	Yield 3	Book Value	Market Value	Investment	Yield	Yield 3
			(`)	(`)	(`)	(%)	3 (%)	(`)	(`)	(`)	(%)	(%)	(`)	(`)	(`)	(%)	3 (%)
43	E2 Corporate Securities (Approved Investment ) -Equity Shares (ordinary)-Quoted	EACE	156,531	191,638	9,798	6.26%	3.76%	162,349	191,638	28,328	17.45%	11.00%	141,809	212,898	16,781	10.61%	8.39%
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															
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	498	557	7	1.39%	0.94%	494	557	13	2.68%	1.81%	603	693	16	2.60%	1.76%
53	E12 Corporate Securities (Approved Investment ) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment ) -Debentures	ECOS	292,455	273,997	6,222	2.13%	1.44%	292,312	273,997	12,355	4.23%	2.86%	253,664	270,464	11,961	4.72%	3.19%
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	14,174	13,974	(52)	-0.37%	-0.25%	14,066	13,974	(99)	-0.71%	-0.48%	14,393	17,807	(23)	-0.16%	-0.11%
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	ELMI															
	Loan)	ELMO															
61	E20 Deposits - Deposit with scheduled banks E21 Deposits - CDs with Scheduled Banks	ECDB EDCD	6,536 16,269	7,870	116 29	1.77% 0.18%	1.20% 0.12%	5,670 18,697	7,870	182 363	3.21% 1.94%	2.17%	3,341 40,889	3,039 24,114	92	2.76%	1.87% 2.29%
63	E22 Deposits - CDS with Scheduled Banks E22 Deposits - Money at call and short notice with banks /Repo	ECMR	1,399	0	1	0.18%	0.05%	2,942	0	303	0.12%	0.08%	5,401	24,114	43	0.80%	0.54%
64	E23 CCIL (Approved Investement) - CBLO	ECBO	(40,950)	0	(608)	1.49%	1.00%	(48,751)	0	(1,376)	2.82%	1.91%	(27,760)	0	(482)	1.74%	1.17%
65	E24 Commercial Papers issued by all India Financial Institutions	ECCP	9,518	0	14	0.15%	0.10%	9,582	0	194	2.02%	1.37%	13,789	0	273	1.74%	1.34%
	rated very strong or more		1										= a 4 <sup></sup>				
66	E25 Application Money E26 Deposit with Primary Dealers duly recognised by PBI	ECAM EDPD	15,227	500	16	0.10%	0.07%	25,728	500	48	0.19%	0.13%	58,375	0	44	0.08%	0.05%
68	E26 Deposit with Primary Dealers duly recognised by RBI E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU																
69	Banks E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-	EUPD															
70	PSU Banks E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative	EPPD															
	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	3,300	3,283				3,300	3,283								
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%
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG	21 207	20 527	/ 74	2 1 40/	1 4504	20.077	20 507	1 005	4.000/	2.0004	E 0/0	E 0.1.1			
/5	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks) D30 Additional Tier 1 (Basel III Compliant) Perpetual Perder (Private	EAPS	31,297	30,587	671	2.14%	1.45%	30,977	30,587	1,325	4.28%	2.89%	5,948	5,944	0.400	2.400/	2.2404
76	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks) E Other than Approved Socurities	EAPB TITLE	125,843	122,526	2,743	2.18%	1.47%	125,260	122,526	5,498	4.39%	2.97%	89,542	101,814	3,122	3.49%	2.36%
78	F Other than Approved Securities F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
79	F2 Other than Approved Investments -Bonds - PSU- Tax free	OBPF															
80	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	33,397	34,768	1,450	4.34%	2.79%	27,662	34,768	1,715	6.20%	4.02%	15,810	16,139	190	1.20%	0.81%
81	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG															
82	F5 Other than Approved Investments -Debentures	OLDB											5,000	0	118	2.35%	1.59%
83 84	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group F7 Commercial Papers	ODPG OACP															
04	r / commercial napers	UAUP	I							1				I		I	

		Category Code	For the Quarter ended September 30, 2018						or the Period	ended Septem	ber 30, 2018		F	For the Period ended September 30, 2017					
			Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net		
No.			Book Value	Market Value	Investment	it Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield		
			(`)	(`)	(`)	(%)	3 (%)	(`)	(`)	(`)	(%)	3 (%)	()	()	(`)	(%)	3 (%)		
85	F8 Other than Approved Investments -Pref Shares	OPSH																	
86	F9 Other than Approved Investments -Venture fund	OVNF	3,325	3,673	(77)	-2.31%	-1.56%	3,305	3,673	(73)	-2.21%	-1.49%	3,648	3,262	(507)	-13.90%	-9.39%		
87	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU	1,500	1,500	9	0.59%	0.40%	1,500	1,500	9	0.59%	0.40%							
88	F11 Other than Approved Investments - Term Loans (without charge	OTLW																	
89	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	65,857	55,957	1,132	1.72%	1.16%	66,235	55,957	2,340	3.53%	2.39%	66,810	45,954	2,174	3.25%	2.20%		
90	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	14,421	15,009	220	1.53%	1.03%	13,827	15,009	449	3.25%	2.19%	9,900	10,006	255	2.58%	1.74%		
91	F14 Derivative Instruments	OCDI																	
92	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0		50					83					53				
93	F16 Equity Shares (PSU & Unlisted)	OEPU	18,204	18,204	213	1.17%	0.00%	18,204	18,204	213	1.17%	0.00%	13,204	13,204	337	2.55%	1.72%		
94	F17 Investment properties - Immovable	OIPI																	
95	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE											119		262	220.37%	148.87%		
96	C05 Housing - Securitised Assets	HMBS																	
97	D16 Infrastructure - Equity (including unlisted)	IOEQ																	
		TOTAL	1,913,060	1,863,925	45,530	2.38%	1.61%	1,918,496	1,863,925	96,975	5.05%	3.41%	1,673,989	1,708,377	84,324	5.01%	3.39%		

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