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 June 30, 2018

(₹ in Lakhs)

					ended June 30, 2018					od ended June		_			ended June 30		
		1	Inve	stment	Income on	Gross	Net	Invest	tment	Income on	Gross	Net			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 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds	CGSB	454,835	432,328	8,447	1.86%	1.25%	454,835	432,328	8,447	1.86%	1.25%	292,817	342,380	14,060	4.80%	3.24%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS															
5	A4 Treasury Bills	CTRB	17,756	29,754	242	1.36%	0.92%	17,756	29,754	242	1.36%	0.92%	88,927	25,351	1,285	1.45%	0.98%
6	B Government Securities / Other Approved Securities	TITLE															
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,926	,	88	1.79%	1.21%	,	4,588	88	1.79%	1.21%		4,905	88	1.79%	1.219
8	B2 State Government Bonds/ Development Loans	SGGB	101,278	97,347	1,956	1.93%	1.30%	101,278	97,347	1,956	1.93%	1.30%	106,101	143,681	2,122	2.00%	1.359
9	B3 State Government Guaranteed Loans	SGGL															1
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															1
11	B5 Guaranteed Equity	SGGE															1
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	19,069	19,187	342	1.80%	1.21%	19,069	19,187	342	1.80%	1.21%	9,676	9,768	164	1.69%	1.149
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	254,622	255,264	5,211	2.05%	1.38%	254,622	255,264	5,211	2.05%	1.38%	167,145	181,664	3,562	2.13%	1.44%
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	4,643	7,619				4,643	7,619				4,672	5,924	2,090	44.72%	30.21%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	14,133	15,487				14,133	15,487				7,413	10,932			·
28	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ															
29	D5 Infrastructure - Equity and Equity Related Instruments (Promoter	IEUQ															
	Group)	IEUQ															ı
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	5,013	107	2.14%	1.44%	5,000	5,013	107	2.14%	1.44%	5,000	5,145	107	2.14%	1.44%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	174,019	168,253	3,418	1.96%	1.33%	174,019	168,253	3,418	1.96%	1.33%	118,532	116,519	2,334	1.97%	1.33%
34	D10 Infrastructure - PSU - CPs	IPCP	,	,===	,			,	,	7				,	,		
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	78,633	78,188	1,712	2.18%	1.47%	78,633	78,188	1,712	2.18%	1.47%	55,135	57,856	1,239	2.25%	1.52%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
37	D13 Infrastructure - Term Loans (with Charge)	ILWC															
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD															
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	14,913	14,505	304	2.04%	1.38%	14,913	14,505	304	2.04%	1.38%	25,758	15,417	297	1.15%	0.78%
41	E Approved Investment Subject To Exposure Norms	TITLE															i .

					ended June 30, 2018			For the Period ended June 30, 2018							72 8 1.26% 0.85% 94 6,410 2.56% 1.73% 07 (17) -0.12% -0.08%					
	Category of Investment	Category Code	Inve	tment	Income on	Gross	Net	Investment		Income on	Gross	Net	Investment							
No.			Book Value	Market Value	Investment	Yield		Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield				
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)				
	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	1,397					1,397	4,866											
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	168,230	218,656	18,530	11.01%	7.59%	168,230	218,656	18,530	11.01%	7.59%	140,271	210,678	8,669	6.18%	3.83%			
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															ĺ			
51	E10 Corporate Securities - Bonds - Tax free	EPBF															Ī			
52	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	491	543	6	1.30%	0.87%	491	543	6	1.30%	0.87%	599	672	8	1.26%	0.85%			
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS																		
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	292,167	296,229	6,133	2.10%	1.42%	292,167	296,229	6,133	2.10%	1.42%	250,249	260,394	6,410	2.56%	1.73%			
55	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG																		
56	E15 Corporate Securities (Approved Investment) -Derivative	ECDI																		
57	E16 Investment Properties - Immovable	EINP	14,112	16,998	(47)	-0.33%	-0.23%	14,112	16,998	(47)	-0.33%	-0.23%	14,437	17,807	(17)	-0.12%	-0.08%			
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	4,796	5,918	66	1.38%	0.93%	4,796	5,918	66	1.38%	0.93%	3,398	2,971	47	1.38%	0.94%			
62	E21 Deposits - CDs with Scheduled Banks	EDCD	18,964		334		1.19%	18,964	19,130	334	1.76%	1.19%	43,594	43,957	731	1.68%	1.13%			
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	4,999		2	0.05%	0.03%		0	2	0.05%	0.03%	5,232	0	38	0.73%	0.49%			
64	E23 CCIL (Approved Investement) - CBLO	ECBO	(56,924)		(767)	1.35%	0.91%	(56,924)	0	, ,	1.35%	0.91%	(26,935)	0	(245)	0.91%	0.62%			
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	9,584		180	1.88%	1.27%		9,507	180	1.88%	1.27%	13,789	0	273	1.98%	1.34%			
66	E25 Application Money	ECAM	41,786	0	32	0.08%	0.05%	41,786	0	32	0.08%	0.05%	-		0					
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											10,130		87	0.86%	0.58%			
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG							·		-									
76	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS	30,652		654	2.13%			30,677	654	2.13%	1.44%								
77	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB	124,670	123,719	2,755	2.21%	1.49%	124,670	123,719	2,755	2.21%	1.49%	72,960	99,539	932	1.28%	0.86%			
	F Other than Approved Securities	TITLE							·											
79	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT																		
80 81	F2 Other than Approved Investments -Bonds -PSU- Tax free F3 Other than Approved Investments - Equity Shares (incl PSUs and	OBPF	21,863	39,138	265	1.21%	0.82%	21,863	39,138	265	1.21%	0.82%	17,324	16,621	190	1.10%	0.74%			
82	Unlisted) F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG																		

			ı	or the Quarter e	ended June 30,	2018			For the Peri	od ended June 3	0, 2018		Fo	r the Period	the Period ended June 30, 2017 ent Income on Gross Net					
		Category Code	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross				
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 (%)			
83	F5 Other than Approved Investments -Debentures	OLDB											5,000	0	118	2.35%	1.59%			
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	3,285	3,386	4	0.11%	0.08%	3,285	3,386	4	0.11%	0.08%	3,628	4,063	46	1.28%	0.86%			
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	66,604	10,899	1,209	1.81%	1.23%	66,604	10,899	1,209	1.81%	1.23%	93,491	82,841	1,296	1.39%	0.94%			
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	13,275	12,695	229	1.72%	1.16%	13,275	12,695	229	1.72%	1.16%	10,781	10,004	151	1.40%	0.95%			
92	F14 Derivative Instruments	OCDI																		
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0		33					33					34	0.00%	0.00%			
94	F16 Equity Shares (PSU & Unlisted)	OEPU	18,204	18,204				18,204	18,204				13,204	13,204						
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%			
97	C05 Housing - Securitised Assets	HMBS																		
98	D16 Infrastructure - Equity (including unlisted)	IOEQ																		
		TOTAL	1,921,983	1,938,099	51,445	2.68%	1.81%	1,921,983	1,938,099	51,445	2.68%	1.81%	1,557,367	1,682,292	46,378	2.98%	2.01%			

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