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, 2019

(` in Lakhs)

			Fo	or the Quarter end	led September 3	30, 2019			For the Period	er 30, 2019		F	[.] 30, 2018				
	Category of Investment		Inve	stment	Income on	Gross	Net	Invest	tment	Income on	Gross	Net	Investment		Income on	Gross	Net
No.		Category Code	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	e Market Value	Investment	Yield	Yield
			()	()	()	(%)	3 (%)	()	()	()	(%)	3 (%)	()	()	()	(%)	3 (%)
	A Central Government Securities	TITLE													12.005		
	A1 Central Government Bonds	CGSB	481,328	514,308	15,396	3.20%	2.16%	500,086	514,308	29,534	5.91%	3.99%	462,355	5 458,464	17,025	3.68%	2.49
	A2 Special Deposits A3 Deposit under Sec 7 of Insurance Act, 1938	CSPD CDSS															
	A3 Deposit under Sec 7 of insurance Act, 1938 A4 Treasury Bills	CTRB	115,729	100,850	1,713	1.48%	1.00%	86,798	100.850	2.560	2.95%	1.99%	15,219	9,994	375	2.47%	1.67
	B Government Securities / Other Approved Securities	TITLE	115,725	100,000	1,713	1.4070	1.00 /8	00,730	100,030	2,300	2.3378	1.3376	13,213	7,774	373	2.4770	1.07
	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,936	5,019	88	1.78%	1.20%	4,934	5,019	176	3.57%	2.41%	4,927	4,600	176	3.57%	2.41
	B2 State Government Bonds/ Development Loans	SGGB	142,674	161,169	2,660	1.86%	1.26%	132,224	161,169	6,711	5.08%	3.43%	100,753	94,577	3,880	3.85%	2.60
	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															
4	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															
5	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH											10.10	4 001		2 4204	0.00
6	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	ł		-					├			13,436	5 4,831	461	3.43%	2.32
7 8	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group C7 Bonds/Debentures issued by HUDCO	HDPG HTHD															
9	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN															
0	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	258,219	256,759	5,455	2.11%	1.43%	258,154	256,759	10,830	4.19%	2.83%	255,267	7 237,506	10,477	4.10%	2.77
1	C10 Bonds/Debentures issued by HUDCO	HFHD															
2	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															
3	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															
4	D Infrastructure Investments	TITLE															
5	D1 Infrastructure - Other Approved Securities	ISAS															
6	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	11,348	12,263	254	2.24%	2.24%	11,234	12,263	254	2.26%	2.26%	6,035		97	1.61%	0.76
7	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	12,498	0	(2,747)	-21.98%	-14.49%	12,651	0	(2,462)	-19.46%	-12.06%	13,367	7 10,238	1,717	12.85%	5.99
8 9	D4 Infrastructure - PSU - Equity Shares - Unquoted D5 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IENQ IEUQ															
0	D6 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG															
1	D7 Infrastructure - Securitised Assets (Approved)	IESA															
2	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	5,000	5,030	108	2.15%	1.46%	5,000	5,030	215	4.29%	2.90%	5,000	4,967	215	4.30%	2.90
3	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	345,327	362,970	6,994	2.03%	1.37%	335,838	362,970	14,593	4.35%	2.94%	171,248	3 161,388	6,785	3.96%	2.68
4 5	D10 Infrastructure - PSU - CPs D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	IPCP ICTD	- 80,085	79,024	1,733	2.16%	1.46%	80,090	79,024	3,473	4.34%	2.93%	79,373	3 77,174	3,446	4.34%	2.93
6	D40 Inferentiation Office Compared Constraints Office Office	ICCP	+							├							r
6	D12 Infrastructure - Other Corporate Securities - CPs D13 Infrastructure - Term Loans (with Charge)	ILWC								├							
8	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	1											1 1			
9	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
0	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	14,935	15,401	314	2.10%	1.42%	14,931	15,401	618	4.14%	2.79%	14,916	5 14,373	617	4.14%	2.79
1	E Approved Investment Subject To Exposure Norms	TITLE						1	.,			,,,,	1	,			
2	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	5,803	4,728	169	2.91%	2.91%	5,776	4,728	169	2.93%	2.93%	3,243	4,304	132	4.08%	-1.41
3	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	154,794	179,776	530	0.34%	0.50%	146,418	179,776	5,931	4.05%	3.17%	162,349	9 191,638	28,328	17.45%	11.009
	E3 PSU-(Approved Investments) -Equity Shares -quoted	ETPE															
4	E4 Corporate Securities (Approved Investment) -Equity Shares -	ETCE															

		For the Quarter			led September 3	30, 2019			For the Period	ended Septemb	per 30, 2019		F	or the Period e	nded Septembe	r 30. 2018	
	Category of Investment		Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
No.		Category Code	Book Value		Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			()	()	()	(%)	3 (%)	()	()	()	(%)	3 (%)	()	()	()	(%)	3 (%)
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	EFES															1
40	prior to IRDA Regulations)	FERO												-			
49	E8 Equity Shares (incl. Equity related Instruments) - Promoter Group	EEPG															<u> </u>
50	E9 Corporate Securities - Bonds - Taxable	EPBT															
51 52	E10 Corporate Securities - Bonds - Tax free	EPBF		074		4.400/	0.070/	004	074	11	0.700/	4.070/	494		10	0.4004	1.81%
52 53	E11 Corporate Securities (Approved Investment) -Pref Shares E12 Corporate Securities (Approved Investment) -Investment in	EPNQ ECIS	383	371	5	1.43%	0.97%	381	371	11	2.78%	1.87%	492	1 557	13	2.68%	1.81%
55	Subsidiaries	LOID															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	367,391	369,985	10,941	2.98%	2.01%	355,770	369,985	18,058	5.08%	3.43%	292,312	2 273,997	12,355	4.23%	2.86%
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	10,826	10,794	27	0.25%	0.17%	10,858	10,794	15	0.14%	0.10%	14,066	5 13,974	-99	-0.71%	-0.48%
58	E17 Loans - Policy Loans	ELPL												1	i		
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	6,791	6,947	131	1.93%	1.30%	6,337	6,947	230	3.63%	2.45%	5,670	7,870	182	3.21%	2.17%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	48,029	48,482	909	1.89%	1.28%	41,333	48,482	1,559	3.77%	2.55%	18,697		363	1.94%	1.31%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	2,658	500	16	0.60%	0.40%	4,553	500	55	1.22%	0.82%	2,942	2 0	3	0.12%	0.08%
64	E23 CCIL (Approved Investement) - CBLO	ECBO											-48,751	1 0	-1,376	2.82%	1.91%
65	E24 Commercial Papers issued by all India Financial Institutions	ECCP	9,270	9,518	172	1.85%	1.25%	9,183	9,518	188	2.05%	1.39%	9,582	2 0	194	2.03%	1.37%
66	rated very strong or more E25 Application Money	ECAM	5,967					9,744		21	0.22%	0.15%	25,728	3 500	48	0.19%	0.13%
67	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD	5,507					3,744		21	0.2278	0.1376	23,720	5 500	40	0.1970	0.1376
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	3,300	3,342				3,300	3,342				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	44,194	40,723	705	1.59%	1.08%	50,053	40,723	1,655	3.31%	2.23%					
74 76	E33 Mutual Funds - (under Insurer's Promoter Group) D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU	EMPG EAPS	15,065	0	91	0.60%	0.41%	17,910	0	423	2.36%	1.60%	30,977	7 30,587	1,325	4.28%	2.89%
77	Banks) D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private	EAPB	79,878	80,747	1,752	2.19%	1.48%	79,893	80,747	3,516	4.40%	2.97%	125,260	122,526	5,498	4.39%	2.97%
78	Banks)	TITLE												-		l	
78 79	F Other than Approved Securities F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT			-									1			
79 80	F2 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
81	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	35,793	29,216	69	0.19%	0.29%	38,570	29,216	619	1.61%	1.24%	27,662	2 34,768	1,715	6.20%	4.02%
82	Unlisted) F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG															
83	F5 Other than Approved Investments -Debentures	OLDB															
84	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG						1					t	1			
85	F7 Commercial Papers	OACP											1	1			
86	F8 Other than Approved Investments -Pref Shares	OPSH															
87	F9 Other than Approved Investments -Venture fund	OVNF	334	869	(53)	-15.79%	-10.67%	414	869	(50)	-12.16%	-8.21%	3,305	5 3,673	-73	-2.21%	-1.49%
88	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU	1,500	0	11	0.76%	0.52%	1,500	0	48	3.21%	2.17%	1,500	0 1,500	9	0.59%	0.40%
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															_
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS											66,235	5 55,957	2,340	3.53%	2.39%
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG											13,827	7 15,009	449	3.25%	2.19%
92	F14 Derivative Instruments	OCDI	^					^		74							
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0	0	4			0	0	74				,	83		l
94	F16 Equity Shares (PSU & Unlisted)	OEPU	38,163	38,163	368	0.96%	0.96%	34,347	38,163	368	1.07%	1.07%	18,204	18,204	213	1.17%	0.00%

			Fo	r the Quarter end			For the Period	ended Septemb	F	For the Period ended September 30, 2018							
		Category Code	Investment		Income on Gro		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 (%)	0	0	()	(%)	3 (%)	()	()	()	(%)	3 (%)
95	F17 Investment properties - Immovable	OIPI															
96	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE															
97	F20 SEBI approved Alternate Investment Fund (Category I)	OAFA	3,774	3,957	(51)	-1.35%	-0.91%	3,236	3,957	(46)	-1.42%	-0.96%					
98	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	1,693	1,499	2	0.14%	0.10%	1,592	1,499	16	1.00%	0.68%					
99	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB	50,877	50,531	1,109	2.18%	1.47%	50,873	50,531	2,254	4.43%	2.99%					
100	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS	31,340	31,240	672	2.14%	1.45%	31,330	31,240	1,341	4.28%	2.89%					
101	C05 Housing - Securitised Assets	HMBS															
102	D16 Infrastructure - Equity (including unlisted)	IOEQ															
		TOTAL	2,389,901	2,424,180	49,547	2.07%	1.40%	2,345,313	2,424,180	102,957	4.39%	2.97%	1,918,496	1,863,925	96,975	5.05%	3.41%

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.

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