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 June 30, 2019

(` in Lakhs)

			For the Quarter ended June 30, 2019						For the Peri	iod ended June 3	30, 2019			For the Period ended June 30, 2018						
	Category of Investment		Inve	stment	Income on	Gross	Net	Inves	tment	Income on	Gross Net	Net	Inves	tment Income on		Gross Net	Net			
No.		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	519,050	513,470	14,138	2.72%	1.84%	519,050	513,470	14,138	2.72%	1.84%	454,835	432,328	8,447	1.86%	1.25%			
3	A2 Special Deposits	CSPD																		
4	A3 Deposit under Sec 7 of Insurance Act, 1938 A4 Treasury Bills	CDSS CTRB	57,549	94,771	848	1.47%	0.99%	57,549	94,771	848	1.47%	0.99%	17,756	29,754	242	1.36%	0.92%			
6	B Government Securities / Other Approved Securities	TITLE	57,549	94,771	040	1.4770	0.99%	57,549	94,771	040	1.47 %	0.99%	17,750	29,734	242	1.30%	0.9276			
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,933	4,932	88	1.79%	1.21%	4,933	4,932	88	1.79%	1.21%	4,926	4,588	88	1.79%	1.21%			
8	B2 State Government Bonds/ Development Loans	SGGB	121,660	127,285	4,051	3.33%	2.25%	121,660	127,285	4,051	3.33%	2.25%	101,278	97,347	1,956	1.93%	1.30%			
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 fighting equipment	TITLE															I			
13	C1 Loans to State Govt. for Housing	HLSH																		
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF	1																	
15	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH																		
16 17	C4 Commercial Papers - NHB/Institutions accredited by NHB C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HTLN HDPG	+										19,069	19,187	342	1.80%	1.21%			
17	C7 Bonds/ Debentures/ CPs/ Loans - Promotor Group	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	258,088	261,874	5,374	2.08%	1.41%	258,088	261,874	5,374	2.08%	1.41%	254,622	255,264	5,211	2.05%	1.38%			
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	11,120	11,586				11,120	11,586				4,643	7,619			ļ			
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	12,786	12,630	285	2.23%	2.23%	12,786	12,630	285	2.23%	2.23%	14,133	15,487						
28 29	D4 Infrastructure - PSU - Equity Shares - Unquoted D5 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IENQ 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	4,985	107	2.14%	1.44%	5,000	4,985	107	2.14%	1.44%	5,000	-	107	2.14%	1.44%			
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	326,245	322,260	7,598	2.33%	1.57%	326,245	322,260	7,598	2.33%	1.57%	174,019	168,253	3,418	1.96%	1.33%			
34 35	D10 Infrastructure - PSU - CPs D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	IPCP ICTD	80,096	79,777	1,740	2.17%	1.47%	80,096	79,777	1,740	2.17%	1.47%	78,633	78,188	1,712	2.18%	1.47%			
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP																		
30 37	D12 Infrastructure - Other Corporate Securities - CPS D13 Infrastructure - Term Loans (with Charge)	ILWC	+																	
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	1	1				1					1							
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD	1																	
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	14,927	15,056	304	2.04%	1.38%	14,927	15,056	304	2.04%	1.38%	14,913	14,505	304	2.04%	1.38%			
41	E Approved Investment Subject To Exposure Norms	TITLE																		
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	5,749	4,920				5,749	4,920				1,397				·			
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	137,950	172,261	5,402	3.92%	2.80%	137,950	172,261	5,402	3.92%	2.80%	168,230	218,656	18,530	11.01%	7.59%			
44	E3 PSU-(Approved Investments) -Equity Shares -quoted	ETPE																		
45	E4 Corporate Securities (Approved Investment) - Equity Shares -	ETCE																		

		1		For the Quarter	nded June 30, 2019			1	For the Peri	iod ended June	30 2010			For the Perior	ended June 30	2018	
				stment	Income on		ss Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
No.	Category of Investment	Category Code	Book Value	Market Value	Investment	Yield		Book Value	Market Value	Investment	Yield	Yield	Book 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															
49	prior to IRDA Regulations) 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	378	371	5	1.34%	0.91%	378	371	5	1.34%	0.91%	491	543	6	1.30%	0.87%
53	E12 Corporate Securities (Approved Investment) - Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	344,022	372,743	7,117	2.07%	1.40%	344,022	372,743	7,117	2.07%	1.40%	292,167	296,229	6,133	2.10%	1.42%
50	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG															
56	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI															
57	E16 Investment Properties - Immovable E17 Loans - Policy Loans	EINP ELPL	10,891	10,859	(12)	-0.11%	-0.07%	10,891	10,859	(12)	-0.11%	-0.07%	14,112	16,998	-47	-0.33%	-0.23%
58 59	E17 Loans - Policy Loans E18 Loans Secured Loans -Mortgage of Property in India (term Loan)	ELPL															
60	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO															
61	E20 Deposits - Deposit with scheduled banks	ECDB	5,878	5,430	99	1.69%	1.14%	5,878	5,430	99		1.14%	4,796	5,918	66	1.38%	0.93%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	34,563	47,573	651	1.88%	1.27%	34,563	47,573	651	1.88%	1.27%	18,964	19,130	334	1.76%	1.19%
63 64	E22 Deposits - Money at call and short notice with banks /Repo E23 CCIL (Approved Investement) - CBLO	ECMR ECBO	6,657	6,250	40	0.59%	0.40%	6,657	6,250	40	0.59%	0.40%	4,999	0	-767	0.05%	0.03%
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	8,388	4,638	16	0.20%	0.13%	8,388	4,638	16	0.20%	0.13%	9,584	9,507	180	1.88%	1.27%
66	E25 Application Money	ECAM	10,678	4,645	21	0.20%	0.13%	10,678	4,645	21	0.20%	0.13%	41,786	0	32	0.08%	0.05%
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	3,300	3,295				3,300	3,295								
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations) E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EFDS EGMF	55,976	45.714	950	1.70%	1.15%	55,976	45,714	950	1.70%	1.15%					
74	E32 Mutual Funds - Gin/G Sec/Elquid Schemes E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG	18,816	15,771	332	1.70%	1.15%	18,816	15,771	332	1.77%	1.19%					
76	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS											30,652	30,677	654	2.13%	1.44%
77	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB	79,909	80,201	1,764	2.21%	1.49%	79,909	80,201	1,764	2.21%	1.49%	124,670	123,719	2,755	2.21%	1.49%
78	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 Unlisted)	OBPF OESH	41,378	42,295	550	1.33%	0.90%	41,378	42,295	550	1.33%	0.90%	21,863	39,138	265	1.21%	0.82%
82	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG												1			
83	F5 Other than Approved Investments -Debentures	OLDB				-	-							1		\rightarrow	
84	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG														<u> </u>	
85	F7 Commercial Papers	OACP															
86	F8 Other than Approved Investments -Pref Shares	OPSH OVNF	496	727	2	0.46%	0.31%	496	727	•	0.46%	0.31%	3,285	3,386	4	0.11%	0.08%
88	F9 Other than Approved Investments -Venture fund F10 Other than Approved Investments -Short Trem Loans (Unsecured	OVNF	496	1,500	37	2.44%	1.65%	1,500	1,500	37	2.44%	1.65%	3,285	3,386	4	U.11%	0.08%
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW	.,500	.,500		27/0		.,	.,000		2.1470						
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS											66,604	10,899	1,209	1.81%	1.23%
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG											13,275	12,695	229	1.72%	1.16%
92	F14 Derivative Instruments	OCDI															
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	0		69			0		69			0		33		
94	F16 Equity Shares (PSU & Unlisted)	OEPU	30,489	38,163				30,489	38,163				18,204	18,204			
95	F17 Investment properties - Immovable	OIPI		1	1	L	I	1	1	1		L		1			

				For the Quarter e	2019			For the Peri	iod ended June	30, 2019		For the Period ended June 30, 2018					
		Category Code	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
No.			Book Value	ook Value Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			()	()	()	(%)	3 (%)	()	()	()	(%)	3 (%)	()	()	()	(%)	3 (%)
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	2,693	3,461	5	0.19%	0.13%	2,693	3,461	5	0.19%	0.13%					-
98	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	1,490	1,318	14	0.91%	0.62%	1,490	1,318	14	0.91%	0.62%					
99	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB	50,869	50,102	1,145	2.25%	1.52%	50,869	50,102	1,145	2.25%	1.52%					
100	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS	31,319	31,023	669	2.14%	1.44%	31,319	31,023	669	2.14%	1.44%					
101	C05 Housing - Securitised Assets	HMBS															
102	D16 Infrastructure - Equity (including unlisted)	IOEQ															
		TOTAL	2,294,843	2,391,885	53,410	2.33%	1.57%	2,294,843	2,391,885	53,410	2.33%	1.57%	1,921,983	1,938,099	51,445	2.68%	1.81%

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