FORM NL-36-YIELD ON INVESTMENTS 1
Name of the Insurer: ICICI Lombard General Insurance Company Limited
Registation No. 115 dated August 03, 2001
(CIN) LG7200M-8200PLC129408
Statement as on December 31, 2019

(₹ in Lakhs)

			For the Quarter en								nded December 31, 2019				ended December 31, 201		
			Inve	stment	Income on	Gross	Net	Inves	tment	Income on	Gross	Net	Inves	tment	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	543,551	566,328	10,036	1.85%	1.25%	514,627	566,328	39,570	7.69%	5.19%	475,228	517,476	26,125	5.50%	3.719
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS															
5	A4 Treasury Bills	CTRB	76,657	61,813	1,122	1.46%	0.99%	83,405	61,813	3,683	4.42%	2.98%	13,052	0	410	3.14%	2.129
6	B Government Securities / Other Approved Securities	TITLE	4.007	5.000		4.700/	4.040/	4.005	5.000	205	5.070/	0.000/	4.000	4.700	004	E 070/	0.000
/	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,937	5,000	88	1.79%	1.21%	4,935	5,000	265	5.37%	3.63%		4,799	264	5.37%	3.63%
8	B2 State Government Bonds/ Development Loans	SGGB	152,838	148,583	3,450	2.26%	1.52%	139,121	148,583	10,161	7.30%	4.93%	102,400	106,223	5,990	5.85%	3.95%
9	B3 State Government Guaranteed Loans	SGGL															-
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															l
11	B5 Guaranteed Equity	SGGE															
12	C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE															l
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											11,144	0	531	4.77%	3.22%
17	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG	14,999	14,879	67	0.45%	0.30%	14,999	14,879	67	0.45%	0.30%					
18	C7 Bonds/Debentures issued by HUDCO	HTHD															
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN															l
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	232,812	229,844	5,343	2.30%	1.55%	249,676	229,844	16,173	6.48%	4.38%	255,057	249,948	15,777	6.19%	4.18%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															i
23	C12 Bonds/Debentures issued by Authority constituted under any Housing/Building scheme approved by Central/State/any Authority or	HFDA															
	Body constituted by Central/State Act.																—
	D Infrastructure Investments	TITLE															
25	D1 Infrastructure - Other Approved Securities	ISAS															
26	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	11,463	12,725	166	1.45%	1.45%	11,311	12,725	420	3.72%	3.72%		10,856	218	3.08%	2.21%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE						12,651	0	(2,462)	-19.46%	-12.06%	12,978	9,842	1,917	14.77%	12.02%
28 29	D4 Infrastructure - PSU - Equity Shares - Unquoted D5 Infrastructure - Equity and Equity Related Instruments (Promoter	IENQ IEUQ															
	Group)																
30	D6 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG															l
31	D7 Infrastructure - Securitised Assets (Approved)	IESA															
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	5,000	5,065	108	2.15%	1.46%	5,000	5,065	322	6.44%	4.35%	5,000	5,035	323	6.46%	4.36%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD IPCP	338,617	347,301	8,621	2.55%	1.72%	336,768	347,301	23,214	6.89% 0.00%	4.66%		213,450	10,627	6.00%	4.05%
34	D10 Infrastructure - PSU - CPs		80.074	80.981	1.749	0.00%	0.00%	80.085	0 004	5.222		4.40%		0	216	0.62%	0.42%
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	80,074	80,981	1,749	2.18%	1.48%	80,085	80,981	5,222	6.52%	4.40%	79,614	78,748	5,198	6.53%	4.41%
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	14,943	15,455	308	2.06%	1.39%	14,935	15,455	925	6.19%	4.18%	14,920	14,731	922	6.18%	4.17%
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	6,193	5,640	752	12.14%	8.32%	5,915	5,640	921	15.57%	11.57%		4,152	130	3.37%	4.98%
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	168,885	189,886	(4,969)	-2.94%	-1.91%	153,934	189,886	962	0.63%	1.02%	152,674	171,183	35,821	23.46%	16.28%
44	E3 PSU-(Approved Investments) -Equity Shares -quoted	ETPE	1										1				
45	E4 Corporate Securities (Approved Investment) -Equity Shares -Quoted																
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															
30	Eo corporate cocultinos - Durius - Taxabio	LIDI					-						-				

			I E	or the Quarter end			Ear the Period	ended Decemb	For the Period ended December 31, 2018								
	Category of Investment	Category Code	Investment				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 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
51	E10 Corporate Securities - Bonds - Tax free	EPBF															
52	E11 Corporate Securities (Approved Investment) - Pref Shares	EPNQ	389	385	6	1.50%	1.01%	383	385	16	4.28%	2.89%	498	539	21	4.14%	2.80%
53	E12 Corporate Securities (Approved Investment) -Investment in	ECIS															
54	Subsidiaries E13 Corporate Securities (Approved Investment) -Debentures	ECOS	391.139	410.146	9.122	2.33%	1.58%	367.603	410.146	27.180	7.39%	4.99%	294.879	307.767	18,616	6.31%	4.26%
55	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter	EDPG	391,139	410,140	9,122	2.3370	1.30%	367,003	410,146	27,100	7.3970	4.9970	294,079	307,767	10,010	0.3176	4.20%
00	Group	20.0															
56	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI															
57	E16 Investment Properties - Immovable	EINP	10.761	10.729	73	0.68%	0.46%	10,826	10,729	88	0.82%	0.55%	14,020	13,881	-149	-1.06%	-0.72%
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	7,390	6,923	144	1.95%	1.32%	6,689	6,923	374	5.60%	3.78%	5,960	5,922	296	4.97%	3.36%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	45,620	38,821	858	1.88%	1.27%	42,767	38,821	2,417	5.65%	3.82%	18,296	18,558	459	2.51%	1.69%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	17,396	21,000	180	1.04%	0.70%	11,057	21,000	236	2.13%	1.44%	35,698	1,000	257		0.49%
64	E23 CCIL (Approved Investement) - CBLO	ECBO											-24,395		-818		2.27%
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	9,548	9,711	180	1.89%	1.28%	9,356	9,711	369	3.94%	2.66%	9,582		194	2.03%	1.37%
66	E25 Application Money	ECAM	27,327		35	0.13%	0.09%	15,201		55	0.36%	0.25%	19,274		48	0.25%	0.17%
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	3,330				3,300	3,330				3,300	3,261			
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	53,422	97,994	685	1.28%	0.87%	51,180	97,994	2,340	4.57%	3.09%	24,198	61,168	442		1.23%
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG						17,910	0	423	2.36%	1.60%	12,840		217		1.14%
76	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS											31,086	30,559	1,981	6.37%	4.30%
77	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB	79,869	81,140	1,790	2.24%	1.51%	79,885	81,140	5,306	6.64%	4.49%	126,526	127,749	8,375	6.62%	4.47%
78	F Other than Approved Securities	TITLE															
79	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
80	F2 Other than Approved Investments -Bonds -PSU- Tax free F3 Other than Approved Investments - Equity Shares (incl PSUs and	OBPF OESH	28,147	24,015	594	2.11%	1.43%	35,083	24,015	1,213	3.46%	2.37%	28,995	28,990	-1,267	-4.37%	-2.87%
82	Unlisted) F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG															
83	F5 Other than Approved Investments -Debentures F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	OLDB ODPG															
84	F7 Commercial Papers	OACP															
86	F8 Other than Approved Investments -Pref Shares	OPSH															
87	F9 Other than Approved Investments - Venture fund	OVNF	252	427	16	6.44%	4.35%	360	427	(34)	-9.48%	-6.40%	2,438	1,145	46	1.88%	1.27%
88	F10 Other than Approved Investments -Short Trem Loans (Unsecured	OSLU						1,500	0	48	3.21%	2.17%	1,500	1,500	43		1.95%
89	Deposits) F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS											66,235	0	2,340		2.39%
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG											13,827	0	449	3.25%	2.19%
92	F14 Derivative Instruments	OCDI						0						-			
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA						1	0	74			0	0	83		
94	F16 Equity Shares (PSU & Unlisted)	OEPU	37,870	37,163	1,243	3.28%	2.55%	35,526	37,163	1,611	4.53%	3.75%	18,204	18,204	468	2.57%	2.57%
95 96	F17 Investment properties - Immovable F18 Reclassified Approved Investments - Equity (Point 6 under Note for	ORAE															
97	Regulation 4 to 9) F20 SEBI approved Alternate Investment Fund (Category I)	OAFA	4.079	4.026		0.00%	0.00%	3.518	4.026	(46)	-1.30%	-0.88%		2,559			
98	F20 SEBI approved Alternate Investment Fund (Category I) F21 SEBI approved Alternate Investment Fund (Category II)	OAFA	1,809	4,026 1,798	- 1	0.00%	0.00%	3,518 1,665	1,798	(46)	-1.30% 1.02%	-0.88%	1,633 958				
99	F21 3EBI approved Alternate Investment Fund (Category II) F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private	OAPB	50,875	51,287	1,129	2.22%	1.50%	50,874	51,287	3,384	6.65%	4.49%	958	844			
100	Banks] F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU	OAPS	31,349	31,460	657	2.10%	1.42%	31,336	31,460	1,998	6.38%	4.31%					
101	Banks] C05 Housing - Securitised Assets	HMBS	-														
101	D16 Infrastructure - Equity (including unlisted)	IOEQ	<u> </u>			 											
102		TOTAL	2,451,512	2,513,855	43,556	1.78%	1.20%	2,403,382	2,513,855	146,513	6.10%	4.12%	2,055,083	2,027,594	136,569	6.65%	4.49%

Category of investment (COI) shall be as per Guidelines
 Book value of investments are based on daily simple average of investments as prescribed by authority in guidance
 Nield netted for tax
 Form-1 shall be prepared in respect of each fund