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 March 31, 2021

				For the Quarter	ended March 31	. 2021		l	For the P	eriod ended Mar	ch 31, 2021	(` in Lakhs) For the Period ended March 31, 2020						
			Invest		Income on Gross Net			Inve	stment	Income on	Gross	Net		stment	Income on	Gross	Net	
No.	Category of Investment	Category		Market Value		Yield	Yield		Market Value		Yield	Yield		Market Value		Yield	Yield	
		Code	()	(`)	()	(%)	3	(`)	(`)	()	(%)	3	(`)	(`)	(`)	(%)	3	
,	10. 110. 110.	TIT! F	()	()	()	(70)	(%)	()	()	()	(78)	(%)	()	()	()	(70)	(%)	
7	A Central Government Securities	TITLE	802.805	802,085	12,483	1 550/	1 050/	720,631	802,085	56,748	7 070/	5.32%	E21 2E0	E26 2E0	E1 10E	0.000/	6.67	
2	A1 Central Government Bonds A2 Special Deposits	CSPD	802,805	802,085	12,483	1.55%	1.05%	720,631	802,085	56,748	7.87%	5.32%	521,259	536,259	51,495	9.88%	6.679	
<u>ی</u> ا	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS															+	
5	A4 Treasury Bills	CTRB	15,205	15,801	22	0.15%	0.10%	37,789	15,801	869	2.30%	1.55%	76,931	77,654	4,431	5.76%	3.89	
6	B Government Securities / Other Approved Securities	TITLE	10,200	10,001	22	0.1070	0.1070	01,100	10,001	000	2.0070	1.0070	70,001	77,004	7,701	0.7070	0.00	
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,948	5,162	88	1.78%	1.20%	4,945	5,162	353	7.15%	4.83%	4,936	5,081	353	7.15%	4.83	
8	B2 State Government Bonds/ Development Loans	SGGB	347,713	353,234	5,933	1.71%	1.16%	304,394	353,234	24,592	8.08%	5.46%	160,825	271,937	14,219	8.84%	5.97	
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	ļ														4	
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF	ļ														↓	
15	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH	ļ														+	
16	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN																
17	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG	20,983	21,969	394	1.88%	1.27%	20,981	21,969	1,636	7.80%	5.27%	18,197	20,856	423	2.33%	1.579	
18 19	C7 Bonds/Debentures issued by HUDCO C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTHD HTDN						14,997		284	1.89%	1.28%					<u> </u>	
20	C9 Bonds/Debentures issued by Authority constituted under any Housing/Building scheme approved by Central/State/any Authority or	HTDA	198,611	199,896	4,051	2.04%	1.38%	206,630	199,896	17,831	8.63%	5.83%	245,475	238,443	20,973	8.54%	5.779	
	Body constituted by Central/State Act.																	
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	14,751	9,891	169	1.14%	0.77%	17,146	9,891	565	3.30%	2.23%						
26	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	12,563	12,423	328	2.61%	2.61%	12,478	12,423	1,085	8.69%	8.30%	11,435	10,607	730	6.38%	6.389	
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	ļ										12,651	-	(2,462)	-19.46%	-12.06	
28	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ		ļ													4	
29	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				0.0=0:	4 100									6 =	 	
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	15,000	15,448	311	2.07%	1.40%	15,000	15,448	1,261	8.41%	5.68%	5,765	14,812	490	8.51%		
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	408,049	426,923	7,478	1.83%	1.24%	382,004	426,923	32,669	8.55%	5.78%	332,910	345,655	30,761	9.24%		
34	D10 Infrastructure - PSU - CPs	IPCP	14,733	14,830	144	0.98%	0.66%	14,614	14,830	374	2.56%	1.73%			-	0.00%		
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD						26,110		2,277	8.72%	5.89%	79,946	29,714	6,942	8.68%	5.879	
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	 			-								 			+	
31	D13 Infrastructure - Term Loans (with Charge) D14 Infrastructure - PSU - Debentures/ Bonds	ILWC IPFD	-	1										 		-	+	
38	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds		+			-								1		-	+	
40	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds D17 Infrastructure - Long Term Bank Bonds Approved Investment	ICFD ILBI	30,071	31,721	569	1.89%	1.28%	30,068	31,721	2,338	7.77%	5.25%	17,048	30,939	1,711	10.04%	6.789	
4U //1	E Approved Investment Subject To Exposure Norms	TITLE	30,071	31,721	369	1.09%	1.26%	30,068	31,121	2,338	1.11%	5.25%	17,048	30,939	1,711	10.04%	0.78	
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	7,469	6,363	221	2.96%	2.96%	7,469	6.363	476	6.37%	6.37%	6,232	4,528	921	14.77%	6 10.989	
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	274,246	349,807	6,733	2.46%	1.79%	226,609	349,807	12,518	5.52%	4.26%	162,957	179,548	(5,675)	-3.48%		
44	E3 PSU-(Approved Investments) -Equity Shares -quoted	ETPE	 	+				 					-	 		-	+	

				For the Quarter	ended March 31	1, 2021	2021		For the P	Period ended March 31, 2021				For the Period	ended March 31, 2020		
		Category	Investment		Income on	Gross Net		Investment		Income on Gross		Net	Investment		Income on	Gross	Net
No.	Category of Investment	Code	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(`)	()	()	(%)	3 (%)	(1)	(`)	()	(%)	3 (%)	(`)	()	()	(%)	3 (%)
45	E4 Corporate Securities (Approved Investment) -Equity Shares - Quoted	ETCE															
46	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ															1
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	1											1			
51	E10 Corporate Securities - Bonds - Tax free	EPBF															
52	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	229	133	20	8.62%	8.12%	254	133	31	12.29%	10.38%	376	207	46	12.31%	10.44%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															ł
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	459,296	480,314	9,116	1.98%	1.34%	472,795	480,314	42,715	9.03%	6.10%	384,059	514,442	37,013	9.64%	6.51%
55	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG															1
56	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI															
57	E16 Investment Properties - Immovable	EINP	10,447	10,405	157	1.50%	1.01%	10,545	10,405	394	3.73%	2.52%	10,794	10,664	141	1.31%	0.89%
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	16,041	15,463	167		0.70%	13,394	15,463	616	4.60%	3.11%	7,078		522	7.38%	4.99%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	27,503	19,864	303	1.10%	0.74%	47,256	19,864	2,490	5.27%	3.56%	46,460		3,384	7.28%	4.92%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	25,392	38,247	195	0.77%	0.52%	37,511	38,247	1,142	3.04%	2.05%	14,468	2,500	455	3.14%	2.12%
65	E23 CCIL (Approved Investement) - CBLO E24 Commercial Papers issued by all India Financial Institutions rated	ECBO	11,994	14,551	117	0.97%	0.66%	11,337	14,551	397	3.50%	2.36%	9,475	9,874	554	5.85%	3.95%
65	very strong or more	ECCP	·	14,551					14,551								
66	E25 Application Money	ECAM	24,785		48	0.19%	0.13%	17,855		63	0.35%	0.24%	22,804		126	0.55%	0.37%
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															l
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	3,483	267	8.10%	8.10%	3,300	3,483	267	8.10%	8.10%	3,300	3,356	267	8.10%	8.10%
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	30,392	45,382	252	0.83%	0.56%	57,654	45,382	2,212	3.84%	2.59%	57,226		3,255	5.69%	3.84%
74 76	E33 Mutual Funds - (under Insurer's Promoter Group) D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU	EMPG EAPS	1					24,494		150	0.61%	0.41%	18,405	13,000	447	2.43%	1.64%
77	Banks) D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private		79,922	81,764	1,790	2.24%	1.51%	79,918	81,764	7,098	8.88%	6.00%	79,889	80,059	7,116	8.91%	6.02%
70	Banks)	EAPB	. 5,522	3.,, 04	.,. 50	2.2770	1.0170	. 5,510	3.,.04	.,550	0.0070	3.3070	7 0,000	33,000	.,	3.5 . 70	0.0270
70	F Other than Approved Securities F1 Other than Approved Investments -Bonds -PSU- Taxable	TITLE OBPT	-					1	-				+	+			
80	F2 Other than Approved Investments -Bonds -PSU- Taxable F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF	+								-		†	+			
81	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	16,675	26,224	1,277	7.66%	5.17%	21,725	26,224	1,918	8.83%	5.96%	31,947	17,509	234	0.73%	0.54%
82	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG															
83	F5 Other than Approved Investments -Debentures	OLDB	5,255	9,565	88	1.67%	1.13%	4,676	9,565	153	3.26%	2.20%	,	1			
84	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG															
85	F7 Commercial Papers	OACP															
86	F8 Other than Approved Investments -Pref Shares	OPSH	10:	700	16-	00.4701	OF 1701	100	700	45.	440.400	70.000	000	00:	0.15	04.0001	E4.0001
8/	F9 Other than Approved Investments -Venture fund F10 Other than Approved Investments -Short Trem Loans (Unsecured	OVNF	131	792	127	96.47%	65.17%	133	792	151	113.43%	76.62%	306 1,500		249 48	81.26% 3.21%	54.89% 2.17%
oo	Deposits)	OSLU											1,500	_	48	3.21%	∠.17%
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW														_	
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS												<u> </u>			igwdown
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	-					-						+			
92	F14 Derivative Instruments	OCDI	1					<u> </u>	l	<u> </u>			1	1			

		Category Code		, 2021			For the P	eriod ended Ma		For the Period e	nded March 31,	2020					
			Investment		Income on Gross		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
		Code	(1)	()	(1)	(%)	3 (%)	(1)	()	(1)	(%)	3 (%)	(1)	(`)	(1)	(%)	3 (%)
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA						0		6	66468700.00%	44899606.85%	0	-	74		
94	F16 Equity Shares (PSU & Unlisted)	OEPU	45,009	52,100	-			39,098	52,100	486	1.24%	1.25%	35,933	37,163	1,611	4.48%	3.71%
95	F17 Investment properties - Immovable	OIPI															1
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	5,591	6,703	0.00	0.00%	0.00%	5,212	6,703	(338)	-6.49%	-4.38%	3,734	4,469	(46)	-1.23%	-0.83%
98	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	6,174	6,507	63	1.02%	0.69%	5,168	6,507	166	3.21%	2.17%	1,857	2,280	21	1.11%	0.75%
99	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB	50,927	51,409	1,113	2.19%	1.48%	50,920	51,409	4,499	8.84%	5.97%	50,877	50,034	4,509	8.86%	5.99%
100	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS	31,407	31,875	650	2.07%	1.40%	31,393	31,875	2,651	8.45%	5.71%	31,341	31,165	2,655	8.47%	5.72%
101	C05 Housing - Securitised Assets	HMBS			•										•		1
102	D16 Infrastructure - Equity (including unlisted)	IOEQ			•										-		
		TOTAL	3,017,617	3,160,334	54,674	1.81%	1.25%	2,976,503	3,160,334	223,143	7.50%	5.13%	2,468,396	2,688,707	187,993	7.62%	5.15%

Note:

- 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 note on preparation of Investment returns.
- Yield netted for tax
 Form-1 shall be prepared in respect of each fund