## 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, 2020

₹ in Lakhs

			Fo	or the Quarter end	ded September 30, 2020			For the Period	ended September 30, 2020			For the Period ended Septem			r 30, 2019	₹ in Lakhs	
	Category of Investment	Category Code	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net	Investment		Income on	Gross	Net
No.			Book Value	Market Value		Yield	Yield	Book Value	Market Value		Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds	CGSB	716,806	780,971	17,616	2.46%	1.66%	643,468	780,971	29,939	4.65%	3.14%	500,086	514,308	29,534	5.91%	3.99%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS											00 700	100.050	0.500	0.050/	4.000/
5	A4 Treasury Bills	CTRB	24,755		214	0.87%	0.59%	40,266		846	2.10%	1.42%	86,798	100,850	2,560	2.95%	1.99%
0	B Government Securities / Other Approved Securities	TITLE															
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,944	5,226	88	1.78%	1.20%	4,942	5,226		3.57%	2.41%		5,019	176	3.57%	2.41%
8	B2 State Government Bonds/ Development Loans B3 State Government Guaranteed Loans	SGGB SGGL	283,400	305,541	5,788	2.04%	1.38%	275,128	305,541	11,166	4.06%	2.74%	132,224	161,169	6,711	5.08%	3.43%
9																	
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA SGGE															
-	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															
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															
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	20,978	21,954	418	1.99%	1.34%	20,976	21,954	824	3.93%	2.65%					
18	C7 Bonds/Debentures/ CPs/ Loans - Promotor Group  C7 Bonds/Debentures issued by HUDCO	HTHD	20,978	21,954	418	1.99%	1.34%	20,976	21,954	624	3.93%	2.00%	1				
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	14,997		239	1.59%	1.07%	14,997		284	1.89%	1.28%					
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	204,338	214,595	4,943	2.42%	1.63%	213,198	214,595	9,560	4.48%	3.03%	258,154	256,759	10,830	4.19%	2.83%
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	17,052	19,464	160	0.94%	0.63%	17,052	19,464		0.94%	0.63%					
26	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	12,333	11,540	484	3.92%	3.52%	12,395	11,540	484	3.90%	3.50%			254		2.26%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE											12,651		-2,462	-19.46%	-12.06%
28	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ															
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															
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	15,000	15,396	318	2.12%	1.43%	15,000	15,396		4.21%	2.84%		5,030	215	4.29%	2.90%
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	387,004	408,666	9,186	2.37%	1.60%	372,789	408,666		4.61%	3.11%		362,970	14,593	4.35%	2.94%
34 35	D10 Infrastructure - PSU - CPs  D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	IPCP	14,471 30,000	14,516 30,160	86 641	0.60% 2.14%	0.41%	14,471 32,145	14,516 30,160	1,766	0.60% 5.49%	0.41% 3.71%		79,024	3,473	4.34%	2.93%
	·		55,500	33,100	341	2770	1.1570	52,.40	33,100	.,,,,	0.4070	0170	25,000	75,024	5,470		2.0070
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP								<del>                                     </del>							
37 38	D13 Infrastructure - Term Loans (with Charge) D14 Infrastructure - PSU - Debentures/ Bonds	ILWC IPFD								-							
39	D15 Infrastructure - P50 - Dependures/ Bonds  D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	30,063	31,574	592	1.97%	1.33%	30,066	31,574	1,167	3.88%	2.62%	14,931	15,401	618	4.14%	2.79%
41	E Approved Investment Subject To Exposure Norms	TITLE	30,063	31,574	392	1.91%	1.33%	30,000	31,5/4	1,107	3.88%	2.02%	14,931	15,401	010	4.1470	2.1370
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	7,469	5,721	255	3.41%	3.41%	7,469	5,721	255	3.41%	3.41%	5,776	4,728	169	2.93%	2.93%
43	E2 Corporate Securities (Approved Investment ) -Equity Shares (fordinary)-Quoted	EACE	210,538	247,076	1,789	0.85%	0.78%	198,875	247,076		-0.20%	0.18%	· ·			4.05%	3.17%
44	E3 PSU-(Approved Investments) - Equity Shares -quoted	ETPE								<b>+</b>							
	E4 Corporate Securities (Approved Investment ) -Equity Shares -									<b>—</b>							
45	Quoted	ETCE															

				or the Quarter end	led September 3	30, 2020				ended Septemi	per 30, 2020				nded September	30, 2019	
	Category of Investment		Inve	stment	Income on	Gross	Net	Inves	tment	Income on	Gross Ne	Net	Inves	stment	Income on	Gross	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
		Code	(₹)	(₹)	(₹)	(%)	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 prior to IRDA Regulations)	EFES															
49	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				4 4=0/				_	0.000/						4.000
52 53	E11 Corporate Securities (Approved Investment ) -Pref Shares E12 Corporate Securities (Approved Investment ) -Investment in	EPNQ ECIS	263	252	4	1.47%	0.99%	261	252	7	2.85%	1.93%	381	371	11	2.78%	1.87%
	Subsidiaries		400.450	400.000	44.050	0.000/	4.500/	100 001	400.000	00.004	4.070/	0.000/	355,770	369.985	18,058	5.08%	3.43%
54 55	E13 Corporate Securities (Approved Investment ) -Debentures E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter	ECOS EDPG	468,152	490,226	11,058	2.36%	1.59%	480,301	490,226	23,884	4.97%	3.36%	355,770	369,985	18,058	5.08%	3.43%
56	Group E15 Corporate Securities (Approved Investment ) -Derivative	ECDI															
	Instruments	EINP	10,577	10,534	78	0.73%	0.49%	10,609	10,534	150	1.42%	0.96%	10,858	10,794	15	0.14%	0.10%
57 58	E16 Investment Properties - Immovable E17 Loans - Policy Loans	ELPL	10,577	10,554	70	0.73%	0.49%	10,009	10,554	150	1.4270	0.90%	10,000	10,794	15	0.14 %	0.10%
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	11,699	15,939	118	1.01%	0.68%	10,986	15,939		2.57%	1.74%		6,947	230	3.63%	2.45%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	58,506	58,881	801	1.37%	0.93%	55,009	58,881	1,519	2.76%	1.86%	41,333	48,482	1,559	3.77%	2.55%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	40,110	24,450	317	0.79%	0.53%	48,929	24,450	745	1.52%	1.03%	4,553	500	55	1.22%	0.82%
64 65	E23 CCIL (Approved Investement) - CBLO E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECBO ECCP	9,981		39	0.39%	0.26%	11,378		242	2.12%	1.43%	9,183	9,518	188	2.05%	1.39%
66	E25 Application Money	ECAM	12,513		9	0.07%	0.05%	13,559		9	0.07%	0.05%	9,744		21	0.22%	0.15%
67	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD	12,010		, and the second	0.01 /0	0.0070	10,000		, and the second	0.01 70	0.0070	3,744		2.1	0.22 /0	0.1370
68	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU	EUPD															
69	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-	EPPD															
70	PSU Banks E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative	EUPS															
71	P.Shares of Tier 1 and 2 Capital issued by PSU Banks E30 Perpetual Non-Curn. P.Shares and Redeemable Cumulative	EPPS	3,300	3,461				3,300	3,461				3,300	3,342			
72	P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	60,589	59,266	494	0.81%	0.55%	85,563	59,266	1,604	1.88%	1.27%	50,053	40,723	1,655	3.31%	2.23%
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG	00,000	00,200				24,494	00,200	150	0.61%	0.41%			423	2.36%	1.60%
75	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS															
76	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB	79,909	82,431	1,753	2.19%	1.48%	79,926	82,431	3,517	4.40%	2.97%	79,893	80,747	3,516	4.40%	2.97%
77	F Other than Approved Securities	TITLE															
78	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
79 80	F2 Other than Approved Investments -Bonds -PSU- Tax free F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OBPF OESH	23,920	15,681	307	1.29%	0.87%	27,054	15,681	403	1.49%	1.01%	38,570	29,216	619	1.61%	1.24%
81	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG															
82	F5 Other than Approved Investments -Debentures	OLDB															
83 84	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group F7 Commercial Papers	ODPG OACP															
85	F8 Other than Approved Investments -Pref Shares	OPSH															
86	F9 Other than Approved Investments -Venture fund	OVNF	134	798	0	0.15%	0.10%	134	798	0	0.15%	0.10%	414	869	-50	-12.16%	-8.21%
87	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU											1,500		48	3.21%	2.17%
88	F11 Other than Approved Investments - Term Loans (without charge )	OTLW															
89	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS															
90	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG															
91 92	F14 Derivative Instruments F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure	OCDI			5					7			0	0	74		
93	assets) F16 Equity Shares (PSU & Unlisted)	OEPU	37,163	37,163	487	1.31%	1.31%	37,163	37,163	487	1.31%	1.31%	34,347	38,163	368	1.07%	1.07%
94	F17 Investment properties - Immovable	OIPI	. ,	. ,				. ,	. ,		,,,,		,	,			

	. Category of Investment		Fo	r the Quarter end		For the Period	ended Septemb	er 30, 2020	F	or the Period er	ided September	30, 2019					
l		Category Code	Investment		Income on G	Gross	Net	Inves	tment	Income on	Gross	Net	Investment		Income on	Gross	Net
No.			Book Value	Market Value	Investment		Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
95	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE															
96	F20 SEBI approved Alternate Investment Fund (Category I)	OAFA	5,171	5,933				4,901	5,933	1	0.02%	0.01%	3,236	3,957	-46	-1.42%	-0.96%
97	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	5,252	5,303	19	0.37%	0.25%	4,472	5,303	20	0.45%	0.30%	1,592	1,499	16	1.00%	0.68%
98	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB	50,922	51,963	1,109	2.18%	1.47%	50,917	51,963	2,256	4.43%	2.99%	50,873	50,531	2,254	4.43%	2.99%
99	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS	31,394	32,151	673	2.14%	1.45%	31,382	32,151	1,343	4.28%	2.89%	31,330	31,240	1,341	4.28%	2.89%
100	C05 Housing - Securitised Assets	HMBS															
101	D16 Infrastructure - Equity (including unlisted)	IOEQ															
		TOTAL	2,903,700	3,006,832	60,090	2.07%	1.40%	2,893,577	3,006,832	110,769	3.83%	2.59%	2,345,313	2,424,180	102,957	4.39%	2.97%

- 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