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, 2020

	•											(` in Lakhs)						
				For the Quarter				ended June 30,	2020		For the Period ended June 30, 2019							
		_	Investment		Income on	Gross	Gross Net	Inves	tment	Income on	Gross	Net	Investment		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	
			(`)	(1)	(*)	(%)	3 (%)	(`)	(`)	(*)	(%)	3 (%)	(`)	(`)	(*)	(%)	3 (%)	
1	A Central Government Securities	TITLE																
2	A1 Central Government Bonds	CGSB	569,324	681,004	12,323	2.16%	1.46%	569,324	681,004	12,323	2.16%	1.46%	519,050	513,470	14,138	2.72%	1.84%	
3	A2 Special Deposits	CSPD																
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS																
5	A4 Treasury Bills	CTRB	51,176	32,286	632	1.24%	0.83%	51,176	32,286	632	1.24%	0.83%	57,549	94,771	848	1.47%	0.99%	
6	B Government Securities / Other Approved Securities	TITLE																
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,941	5,274	89	1.79%	1.21%	4,941	5,274	89	1.79%	1.21%	4,933	,	88	1.79%	1.21%	
8	B2 State Government Bonds/ Development Loans	SGGB	266,766	274,428	5,378	2.02%	1.36%	266,766	274,428	5,378	2.02%	1.36%	121,660	127,285	4,051	3.33%	2.25%	
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																
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															1	
15	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH															1	
16	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN																
17	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG	20,974	21,770	406	1.94%	1.31%	20,974	21,770	406	1.94%	1.31%					ı	
18	C7 Bonds/Debentures issued by HUDCO	HTHD															1	
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	14,999	15,121	45	0.30%	0.20%	14,999	15,121	45	0.30%	0.20%					1	
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	222,156	227,919	4,617	2.08%	1.40%	222,156	227,919	4,617	2.08%	1.40%	258,088	261,874	5,374	2.08%	1.41%	
21	C10 Bonds/Debentures issued by HUDCO	HFHD																
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															1	
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	12,457	12,794				12,457	12,794				11,120	11,586	005	0.000/	2.23%	
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted D4 Infrastructure - PSU - Equity Shares - Unquoted	ITCE IENQ											12,786	12,630	285	2.23%	2.23%	
28 29	D5 Infrastructure - Equity and Equity Related Instruments (Promoter	IEUQ															1	
30	Group) D6 Infrastructure - Equity and Equity Related Instruments (Promoter	IEPG															1	
21	Group) D7 Infrastructure - Securitised Assets (Approved)	IESA																
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	15,000	15,400	314	2.09%	1.41%	15,000	15,400	314	2.09%	1.41%	5,000	4,985	107	2.14%	1.44%	
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	358,419	428,923	8,000	2.23%	1.51%	358,419	428,923	8,000	2.23%	1.51%	326,245	322,260	7,598	2.33%	1.57%	
34	D10 Infrastructure - PSU - CPs	IPCP	330,419	420,323	0,000	۷.۷۵/٥	1.0170	330,419	+20,523	0,000	۷.۷۵/0	1.0170	320,243	322,200	1,590	۷.۵۵/0	1.01/0	
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	34,313	30,340	1,125	3.28%	2.21%	34,313	30,340	1,125	3.28%	2.21%	80,096	79,777	1,740	2.17%	1.47%	
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP	1										1	1			i	
37	D13 Infrastructure - Term Loans (with Charge)	ILWC	Ì					İ					Ì				·	
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD																
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD																
40 41	D17 Infrastructure - Long Term Bank Bonds Approved Investment E Approved Investment Subject To Exposure Norms	ILBI TITLE	30,068	31,753	575	1.91%	1.29%	30,068	31,753	575	1.91%	1.29%	14,927	15,056	304	2.04%	1.38%	
41	L Approved investment Subject to Exposure Norms	HILE	1					1										

			For the Quarter ended June 30, 2020						For the Period	ended June 30		For the Period ended June 30, 2019					
	Category of Investment	Category Code	Investment		I			Investment					Investment				
No.			Book Value	Market Value	Income on Investment	Gross Yield	Net Yield	Book Value	Market Value	Income on Investment	Gross Yield	Net Yield	Book Value	Market Value	Income on Investment	Gross Yield	Net Yield
			(*)	()	(1)	(%)	3 (%)	(`)	(`)	(1)	(%)	3 (%)	(1)	(`)	(1)	(%)	3 (%)
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	7,469	5,105		` '	` '	7,469	5,105		, ,	` '	5,749	4,920		` '	
42	E2 Corporate Securities (Approved Investment) -Equity Shares	EACE	188,938	195,186	(2,180)	-1.15%	-0.68%	188,938	195,186	(2,180)	-1.15%	-0.68%	137,950	172,261	5,402	3.92%	2.80%
45	(ordinary)-Quoted		100,930	193,100	(2,100)	-1.13/0	-0.0076	100,930	195,160	(2,100)	-1.13/0	-0.0076	137,930	172,201	3,402	3.92 /0	2.00 /6
44	E3 PSU-(Approved Investments) - Equity Shares -quoted	ETPE															
45	E4 Corporate Securities (Approved Investment) -Equity Shares - Quoted	ETCE															
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	252	0.45	4	4.2007	0.000/	050	0.45		4.000/	0.000/	070	074	_	4.040/	0.048/
52	E11 Corporate Securities (Approved Investment) -Pref Shares E12 Corporate Securities (Approved Investment) -Investment in	EPNQ	259	245	4	1.38%	0.93%	259	245	4	1.38%	0.93%	378	371	5	1.34%	0.91%
53	Subsidiaries	ECIS	ĺ														
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	492,585	495,640	12,826	2.60%	1.76%	492,585	495,640	12,826	2.60%	1.76%	344,022	372,743	7,117	2.07%	1.40%
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	10,631	10,599	73	0.68%	0.46%	10,631	10,599	73	0.68%	0.46%	10,891	10,859	(12)	-0.11%	-0.07%
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	10,265	3,003	165	1.60%	1.08%	10,265	3,003	165	1.60%	1.08%	5,878		99	1.69%	1.14%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	51,474	67,762	718	1.40%	0.94%	51,474	67,762	718	1.40%	0.94%	34,563	47,573	651	1.88%	1.27%
63	E22 Deposits - Money at call and short notice with banks /Repo E23 CCIL (Approved Investement) - CBLO	ECMR ECBO	57,845	25,800	428	0.74%	0.50%	57,845	25,800	428	0.74%	0.50%	6,657	6,250	40	0.59%	0.40%
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	11,992	9,964	203	1.69%	1.14%	11,992	9,964	203	1.69%	1.14%	8,388	4,638	16	0.20%	0.13%
66	E25 Application Money	ECAM	16,401					16,401					10,678	4,645	21	0.20%	0.13%
67	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD	10,101					10,101					.0,0.0	1,010		0.2070	0.1070
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	3,432				3,300	3,432				3,300	3,295			
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS					-										
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	110,812	90,376	1,111	1.00%	0.68%	110,812	90,376	1,111	1.00%	0.68%	55,976		950	1.70%	1.15%
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG	24,494	0	150	0.61%	0.41%	24,494	0	150	0.61%	0.41%	18,816	15,771	332	1.77%	1.19%
76	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS															
77	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB	79,943	81,826	1,765	2.21%	1.49%	79,943	81,826	1,765	2.21%	1.49%	79,909	80,201	1,764	2.21%	1.49%
78	F Other than Approved Securities	TITLE	ļ														
80	F1 Other than Approved Investments -Bonds -PSU- Taxable F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPT	1										1	+			
81	F3 Other than Approved Investments - Bonds - F30- 1 ax nee F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	30,223	22,926	95	0.31%	0.21%	30,223	22,926	95	0.31%	0.21%	41,378	42,295	550	1.33%	0.90%
82	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG															
83	F5 Other than Approved Investments -Debentures	OLDB	1											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													<u> </u>		

				For the Quarter ended June 30, 2020 For the Period ended June 30, 20					, 2020			For the Period ended June 30, 2019					
			Investment		Income on	Gross	Net	Inves	tment	Income on	Gross	Net	Inves	Investment		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	Income on Investment	Yield	Yield
			(`)	(1)	(1)	(%)	3 (%)	(1)	()	(*)	(%)	3 (%)	(*)	(`)	(*)	(%)	3 (%)
87	F9 Other than Approved Investments -Venture fund	OVNF	134	384				134	384				496	727	2	0.46%	0.31%
88	F10 Other than Approved Investments -Short Trem Loans (Unsecured eposits)	OSLU											1,500	1,500	37	2.44%	1.65%
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS															ĺ
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG															ı
92	F14 Derivative Instruments	OCDI															
	F15 Securitised Assets (underlying assets Housing Loan/ frastructure assets)	OPSA	0	0	2			0	0	2			0	0	69		
94	F16 Equity Shares (PSU & Unlisted)	OEPU	37,163	37,163				37,163	37,163				30,489	38,163			
95	F17 Investment properties - Immovable	OIPI															
96 fc	F18 Reclassified Approved Investments - Equity (Point 6 under Note or Regulation 4 to 9)	ORAE															
97	F20 SEBI approved Alternate Investment Fund (Category I)	OAFA	4,629	5,199	1	0.02%	0.01%	4,629	5,199	1	0.02%	0.01%	2,693	3,461	5	0.19%	0.13%
98	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	3,683	4,781	1	0.02%	0.01%	3,683	4,781	1	0.02%	0.01%	1,490	1,318	14	0.91%	0.62%
	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private anks]	OAPB	50,912	51,247	1,146	2.25%	1.52%	50,912	51,247	1,146	2.25%	1.52%	50,869	50,102	1,145	2.25%	1.52%
	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU anks]	OAPS	31,370	31,813	670	2.14%	1.44%	31,370	31,813	670	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	2,825,116	2,919,464	50,679	1.79%	1.21%	2,825,116	2,919,464	50,679	1.79%	1.21%	2,294,843	2,391,885	53,410	2.33%	1.57%

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

4. Form-1 shall be prepared in respect of each fund