FORM NL-36-YIELD ON INVESTMENTS 1 Name of the Insurer: ICICI Lombard General Insurance Company Limited

EPBT

50 E9 Corporate Securities - Bonds - Taxable

PERIODIC DISCLOSURES

		Category	For the Quarter ended December 31, 2020					For the Period ended December 31, 2				1, 2020		or the Period e	nded December 31, 2019		
No.	Category of Investment		Inve Book Value	stment Market Value	Income on Investment	Gross Yield	Net Yield	Invest		Income on Investment	Gross Yield	Net Yield	Inves Book Value	tment Market Value	Income on Investment	Gross Yield	Net Yield
		Code	()	(`)	()	(%)	3 (%)	()	()	()	(%)	3 (%)	()	(`)	()	(%)	3 (%)
	A Central Government Securities	TITLE					(76)					(76)					(70)
	A1 Central Government Bonds	CGSB	793,731	820,196	14,326	1.80%	1.22%	693,738	820,196	44,265	6.38%	4.31%	514,627	566,328	39,570	7.69%	5.19
	A2 Special Deposits	CSPD															
	A3 Deposit under Sec 7 of Insurance Act, 1938 A4 Treasury Bills	CDSS CTRB						40,266		846	2.10%	1.42%	83,405	61,813	3,683	4.42%	2.98
	B Government Securities / Other Approved Securities	TITLE						40,200		640	2.10%	1.42%	83,405	01,813	3,083	4.4270	2.98
	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,945	5,312	89	1.79%	1.21%	4,943	5,312	265	5.37%	3.63%	4,935	5,000	265	5.37%	3.63
	B2 State Government Bonds/ Development Loans	SGGB	320,230	340,112	7,493	2.34%	1.58%	290,217	340,112	18,658	6.43%	4.34%	139,121	148,583	10,161	7.30%	4.93
	B3 State Government Guaranteed Loans	SGGL															
)	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															
	B5 Guaranteed Equity	SGGE															
2	C Housing and Loans to State Govt for housing and fire fighting	TITLE											1				
3	equipment C1 Loans to State Govt. for Housing	HLSH															
1	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															
5	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH															
;	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN															
	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG	20,988	22,209	417	1.99%	1.34%	20,980	22,209	1,242	5.92%	4.00%	14,999	14,879	67	0.45%	0.30
	C7 Bonds/Debentures issued by HUDCO	HTHD															
	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB C9 Bonds/Debentures issued by Authority constituted under any	HTDN						14,997		284	1.89%	1.28%					
	Housing/Building scheme approved by Central/State/any Authority or Body constituted by Central/State Act.	HTDA	201,408	218,472	4,220	2.10%	1.42%	209,254	218,472	13,780	6.59%	4.45%	249,676	229,844	16,173	6.48%	4.3
	C10 Bonds/Debentures issued by HUDCO	HFHD															
	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN															
	C12 Bonds/Debentures issued by Authority constituted under any																
3	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.	TH DA															
1	D Infrastructure Investments	TITLE															
5	D1 Infrastructure - Other Approved Securities	ISAS	19,583	19,763	237	1.21%	0.82%	18,318	19,763	397	2.17%	1.47%					
6 7	D2 Infrastructure - PSU - Equity shares - Quoted	ITPE	12,563	12,989	274	2.18%	2.18%	12,451	12,989	757	6.08%	5.68%	11,311 12,651	12,725	420	3.72%	3.72
3	D3 Infrastructure - Corporate Securities - Equity shares - Quoted D4 Infrastructure - PSU - Equity Shares - Unquoted	ITCE IENQ											12,651	0	-2,462	-19.46%	-12.0
	D5 Infrastructure - Equity and Equity Related Instruments (Promoter																
)	Group) D6 Infrastructure - Equity and Equity Related Instruments (Promoter	IEUQ IEPG															
	Group)																
	D7 Infrastructure - Securitised Assets (Approved)	IESA															
2	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	15,000	15,596	318	2.12%	1.43%	15,000	15,596	950	6.33%	4.28%	5,000	5,065	322	6.44%	4.35
3	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	374,854	410,768	8,005	2.14%	1.45%	373,480	410,768	25,191	6.74%	4.55%	336,768	347,301	23,214	6.89%	4.6
ł	D10 Infrastructure - PSU - CPs	IPCP	14,589	14,700	144	0.99%	0.67%	14,543	14,700	230	1.58%	1.07%	0	0	0	0.00%	0.00
5	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	11,579		511	4.41%	2.98%	26.110		2.277	8.72%	5.89%	80,085	80,981	5,222	6.52%	4.4
5	D12 Infrastructure - Other Corporate Securities - CPs	ICCP			-					,							
	D13 Infrastructure - Other Corporate Securities - CPS D13 Infrastructure - Term Loans (with Charge)	ILWC															
	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD															
)	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
)	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	30,069	32,508	601	2.00%	1.35%	30,067	32,508	1,768	5.88%	3.97%	14,935	15,455	925	6.19%	4.1
2	E Approved Investment Subject To Exposure Norms E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	7.469	6,333		0.00%	0.00%	7.469	6,333	255	3.41%	3.41%	5.915	5,640	921	15.57%	11.5
	E2 Corporate Securities (Approved Investment) - Equity Shares							1.1.									
	(ordinary)-Quoted	EACE	235,175	305,861	6,177	2.63%	1.86%	211,019	305,861	5,785	2.74%	2.24%	153,934	189,886	962	0.63%	1.0
	E3 PSU-(Approved Investments) -Equity Shares -quoted E4 Corporate Securities (Approved Investment) -Equity Shares -	ETPE															
	Quoted																
	E5 Corporate Securities (Approved Investment) - Equity Unquoted	EENQ															
	E6 PSU - Equity Shares - Unquoted	EEUQ															
	E7 Equity Shares - Companies incorporated outside India (invested	EFES															
	prior to IRDA Regulations)																
	E8 Equity Shares (incl. Equity related Instruments) - Promoter Group	EEPG											1				

			For the Quarter ende		ed December 3	1, 2020		For the Period		l ended December 31, 2020			F	or the Period e	nded December	31, 2019	
			Inve	stment	Income on	Gross	Net	Inves	tment	Income on	Gross	Net	Inves	stment	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 (%)
51	E10 Corporate Securities - Bonds - Tax free	EPBF															
52	E11 Corporate Securities (Approved Investment) - Pref Shares E12 Corporate Securities (Approved Investment) - Investment in	EPNQ	267	277	4	1.54%	1.04%	263	277	12	4.39%	2.97%	383	385	16	4.28%	2.89%
53	E12 Corporate Securities (Approved investment) -investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	471,070	481,931	9,715	2.06%	1.39%	477,213	481,931	33,600	7.04%	4.76%	367,603	410,146	27,180	7.39%	4.99%
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	10,512	10,469	86	0.82%	0.55%	10,577	10,469	237	2.24%	1.51%	10,826	10,729	88	0.82%	0.55%
58	E17 Loans - Policy Loans	ELPL				0.0270			,								
59	E18 Loans Secured Loans -Mortgage of Property in India (term Loan)	ELMI															
60	E19 Loans Secured Loans -Mortgage of Property outside India (term	ELMO															
61	E20 Deposits - Deposit with scheduled banks	ECDB	15,594	15,443	166	1.06%	0.72%	12,527	15,443	448	3.58%	2.42%	6,689	6,923	374	5.60%	3.78%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	51,156	29,561	667	1.30%	0.88%	53,720	29,561	2,187	4.07%	2.75%			2,417	5.65%	3.82%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	26,656	27,530	203	0.76%	0.51%	41,478	27,530	948	2.28%	1.54%	11,057	21,000	236	2.13%	1.44%
64	E23 CCIL (Approved Investement) - CBLO	ECBO															
65	E24 Commercial Papers issued by all India Financial Institutions rated	ECCP	9,640	9,637	38	0.40%	0.27%	10,987	9,637	280	2.55%	1.72%	9,356	9,711	369	3.94%	2.66%
66	Very strong or more E25 Application Money	ECAM	11,571		6	0.05%	0.03%	12,931		15	0.12%	0.08%	15,201		55	0.36%	0.25%
67	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD	11,071		0	0.0070	0.0070	12,001			0.1270	0.0070	13,201		55	0.3070	0.2370
68	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU	EUPD															
69	Banks 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															
74	P.Shares of Tier 1 and 2 Capital issued by PSU Banks E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative	EPPS	3,300	3,528				3,300	3,528				3,300	3,330			
/ 1	P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks		3,300	3,320				3,300	3,528				3,300	3,330			
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS		70.400		4.0.404	0.040/	00.570	70.400	4 000	0.0.49/	4.000/					
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes E33 Mutual Funds - (under Insurer's Promoter Group)	EGMF	28,808	72,189	356	1.24%	0.84%	66,576 24,494	72,189	1,960 150	2.94% 0.61%	1.99%	51,180		2,340 423	4.57%	3.09%
76	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU	EAPS						24,434		150	0.0178	0.4170	17,710		425	2.3070	1.0078
77	Banks) D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private	EAPB	79,896	83,568	1,791	2.24%	1.51%	79,916	83,568	5,308	6.64%	4.49%	79,885	81,140	5,306	6.64%	4.49%
	Banks)		13,030	05,500	1,731	2.2470	1.5170	13,310	03,300	3,300	0.0470	4.4370	77,003	01,140	3,300	0.0470	4.4770
78	F Other than Approved Securities F1 Other than Approved Investments -Bonds -PSU- Taxable	TITLE OBPT															
80	F2 Other than Approved Investments -Bonds -PSU- Taxable F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPT															
00	F3 Other than Approved Investments - Equity Shares (incl PSUs and																
81	Unlisted)	OESH	16,064	18,550	238	1.48%	1.00%	23,377	18,550	640	2.74%	1.85%	35,083	24,015	1,213	3.46%	2.37%
82	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG															
83	F5 Other than Approved Investments -Debentures	OLDB	4,069	4,129	65	1.60%	1.08%	4,069	4,129	65	1.60%	1.08%					
84 85	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group F7 Commercial Papers	ODPG OACP															
86	F8 Other than Approved Investments -Pref Shares	OPSH															
87	F9 Other than Approved Investments -Venture fund	OVNF	134	798	24	17.97%	12.14%	134	798	24	18.12%	12.24%	360	427	-34	-9.48%	-6.40%
88	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU											1,500		48	3.21%	2.17%
89	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
90	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS												+			
91	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG											1	1			
92	F14 Derivative Instruments	OCDI															
93	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA						0		7			0	0	74		
94	F16 Equity Shares (PSU & Unlisted)	OEPU	37,163	37,163	(1)	0.00%	0.00%	37,163	37,163	486	1.31%	1.31%	35,526	37,163	1,611	4.53%	3.75%
95	F17 Investment properties - Immovable	OIPI															
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	5,461	6,103	(339)	-6.21%	-4.19%	5,089	6,103		-6.65%	-4.49%	3,518		-46	-1.30%	-0.88%
98	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	5,570	5,718	82	1.48%	1.00%	4,839	5,718	103	2.12%	1.43%	1,665	1,798	17	1.02%	0.69%
99	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB	50,919	52,879	1,130	2.22%	1.50%	50,918	52,879	3,386	6.65%	4.49%	50,874	51,287	3,384	6.65%	4.49%
100	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS	31,403	32,542	658	2.10%	1.42%	31,389	32,542	2,001	6.38%	4.31%	31,336	31,460	1,998	6.38%	4.31%
101	C05 Housing - Securitised Assets	HMBS															
102	D16 Infrastructure - Equity (including unlisted)	IOEQ	0.001			4 005	4 00		0.440	100		0.007-	0.400			0.40	
┣		TOTAL	2,921,436	3,116,833	57,701	1.98%	1.33%	2,933,812	3,116,833	168,469	5.74%	3.88%	2,403,381	2,513,855	146,512	6.10%	4.12%

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