PERIODIC DISCLOSURES FORM NL-31-STATEMENT OF INVESTMENT AND INCOME ON INVESTMENT

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001 CIN: L67200MH2000PLC129408

Statement as on September 30, 2023 Statement of Investment and Income on Investment Periodicity of Submission: Quarterly

	Category of Investment	Category Code	For the Quarter ended September 30, 2023			For	the Period ended	September 30, 202	3	(₹ in Lakhs) For the Period ended September 30, 2022				
No.			Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	Net Yield (%) ²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	Net Yield (%) ²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	
	A Central Government Securities	TITLE		•				` '				ì i		
2	A1 Central Government Bonds	CGSB	1,401,994	22,929	1.64%	1.62%	1,401,307	46,352	3.31%	3.28%	1,252,016	40,437	3.23%	2.18%
3	A2 Special Deposits	CSPD												
4	A3 Deposit under Sec 7 of Insurance Act, 1938 A4 Treasury Bills	CDSS CTRB	6,188	106	1.71%	1.69%	10.468	380	3.63%	3.59%	62,607	1,673	2.67%	1.80%
5	A4 Sovereign Green Bonds	CSGB	11,105	202	1.71%	1.80%	11,104	405		3.59%	62,607	1,673	2.67%	1.80%
0	B Government Securities / Other Approved Securities	TITLE	11,100	202	1.0270	1.0070	11,104	403	3.0370	3.0170				
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL	4,972	89	1.78%	1.76%	4,970	178	3.57%	3.53%	4,960	177		2.41%
9	B2 State Government Bonds/ Development Loans B3 State Government Guaranteed Loans	SGGB SGGL	486,879	8,487	1.74%	1.72%	508,116	17,575	3.46%	3.43%	546,460	18,891	3.46%	2.34%
10	Investments)	SGOA												
11		SGGE												
	C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE												
	C1 Loans to State Govt. for Housing	HLSH												
13 14	C3 Term Loan - HUDCO/NHB/Institutions accredited by	HLSF HTLH												
	NHB C4 Commercial Papers - NHB/Institutions accredited	HTLN	-	-	0.00%	0.00%	7,499	3	0.04%	0.04%	19,849	302	1.52%	1.03%
16	by NHB C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG	15,991	322	2.01%	1.99%	15,991	638	3.99%	3.95%	20,979	824	3.93%	2.65%
17	C7 Bonds/Debentures issued by HUDCO	HTHD												
18	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN	181,817	3,569	1.96%	1.94%	280,482	10,989	3.92%	3.88%	247,730	9,689	3.91%	2.64%
	under any Housing/Building scheme approved by Central/State/any Authority or Body constituted by Central/State Act.	HTDA	5,832	110	1.88%	1.86%	8,402	328	3.91%	3.87%	12,158	484	3.98%	2.69%
20		HFHD												
21	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN												
	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												
	C13 Long Term Bank Bonds Approved Investment - Affordable Housing	HLBH	65,384	1,109	1.70%	1.68%	65,384	1,109	1.70%	1.68%				
	D Infrastructure Investments	TITLE												
23		ISAS									4,837	117	2.41%	1.63%
24 25		ITPE ITCE												
26	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENQ												
27	D5 Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEUQ												
28	Instruments (Promoter Group)	IEPG												
29	D7 Infrastructure - Securitised Assets (Approved)	IESA												
30	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG	14,997	300	2.00%	1.98%	14,997	596	3.97%	3.93%	17,060	676		2.67%
31		IPTD	551,908	10,297	1.87%	1.85%	542,365	20,131	3.71%	3.67%	531,588	19,551	3.68%	2.49%
32 33		IPCP ICTD	17,865	268	1.50%	1.49%	18,262	544	2.98%	2.95%	20,604	617	2.99%	2.02%
34		ICCP	17,805	268	1.50%	1.49%	10,202	544	2.98%	2.95%	∠0,604	617	2.99%	2.02%
35		ILWC							1				1	
36	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD											1	
37	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD												
38	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	50,212	944	1.88%	1.86%	46,480	1,727	3.72%	3.68%	40,032	1,489	3.72%	2.51%

(₹ in Lakhs)

	Category of Investment	Category Code	For the Quarter ended September 30, 2023			For	the Period ended	September 30, 202	3	(₹ in Lakhs) For the Period ended September 30, 2022					
No.			Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	Net Yield (%) ²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	Net Yield (%) ²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	Net Yield (%) ²	
39	D18 Units Of Infrastructure Investment Trust	EIIT	12,192	307	2.52%	2.49%	12,233	618	5.05%	5.00%	12,375	713	5.76%	3.89%	
	E Approved Investment Subject To Exposure Norms	TITLE													
40		EAEQ	21,449	597	2.78%	2.75%	24,353	2,598	10.67%	10.56%	24,559	1,795		4.94%	
41	Shares (ordinary)-Quoted	EACE	325,871	19,149	5.88%	5.82%	335,643	30,550	9.10%	9.01%	369,567	18,742	5.07%	3.42%	
42	quoted	ETPE													
43	E4 Corporate Securities (Approved Investment) -Equity Shares -Quoted	ETCE													
44	E5 Corporate Securities (Approved Investment) -Equity Unquoted	EENQ													
45		EEUQ													
46	India (invested prior to IRDA Regulations)	EFES													
47	Promoter Group	EEPG													
48		EPBT													
49		EPBF													
50	Shares	EPNQ													
51	Investment in Subsidiaries	ECIS													
52	Debentures	ECOS	628,428	12,494	1.99%	1.97%	510,876	20,189	3.95%	3.91%	388,154	15,184	3.91%	2.64%	
53	Loans - Promoter Group	EDPG													
54	Derivative Instruments	ECDI													
55		EINP	7,076	82	1.16%	1.15%	7,102	164	2.31%	2.29%	10,090	(7)	-0.07%	-0.05%	
56		ELPL ELMI													
57	India (term Loan)														
58	outside India (term Loan)	ELMO													
59		ECDB	26,543	516	1.95%	1.93%	16,887	648	3.84%	3.80%	1,101	4		0.24%	
60		EDCD ECMR	119,169	2,151	1.81% 1.65%	1.79% 1.63%	112,939	4,012	3.55% 3.27%	3.51% 3.24%	36,790 36,809	947 851	2.57% 2.31%	1.74% 1.56%	
61	banks /Repo		88,170	1,452	1.05%	1.63%	77,118	2,521	3.21%	3.24%	36,809	851	2.31%	1.56%	
62		ECBO ECCP	4.654	31	0.67%	0.66%	4.654	31	0.67%	0.66%	27.393	645	2.36%	1.59%	
00	Institutions rated very strong or more	ECCF	4,004	31	0.07 /0	0.0070	4,004	31	0.0770	0.0070	21,595	043	2.5070	1.597	
64	E25 Application Money	ECAM	21,196	23	0.11%	0.11%	19,387	41	0.21%	0.21%	10,890				
65	RBI	EDPD													
66	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks	EUPD													
67	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD													
68		EUPS													
69	PSU Banks	EPPS	3,300				3,300				3,300				
30	Cumulative P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks		2,200				2,200				2,200				
70		EFDS													
71		EGMF	22,348	495	2.22%	2.20%	49,623	1,760	3.55%	3.51%	82,891	1,893	2.28%	1.54%	
72	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG	2,508	81	3.23%	3.20%	3,820	154	4.02%	3.98%	15,131	83		0.37%	
73	D33 Passively Managed Equity ETF (Promoter Group)	EETP	2,379	646	27.14%	26.87%	4,629	737	15.92%	15.76%	5,344			<u> </u>	
74	D38 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (PSU Banks)	EAPS	188,586	3,850	2.04%	2.02%	158,293	6,446	4.07%	4.03%	19,980	354	1.77%	1.20%	
75	D39 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - (Private Banks)	EAPB													

₹	in	Lakhs)

	Category of Investment		For the Quarter ended September 30, 2023				For	the Period ended	September 30, 202	3	For the Period ended September 30, 2022				
No.		Category Code	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)¹	Net Yield (%) ²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	Net Yield (%) ²	Investment (₹)¹	Income on Investment (₹)	Gross Yield (%)1	Net Yield (%) ²	
76	D40 Units Of Real Estate Investment Trust (REITS)	ERIT	28,490	269	0.94%	0.93%	28,584	590	2.06%	2.04%	25,721	486	1.89%	1.28%	
	F Other than Approved Securities	TITLE													
77	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT													
78	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF													
79	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	84,444	1,779	2.11%	2.09%	84,536	1,779	2.10%	2.08%	57,993	4	0.01%	0.01%	
	F4 Equity Shares (incl. Equity related Instruments) -	OEPG													
	F5 Other than Approved Investments -Debentures	OLDB	44.871	867	1.93%	1.91%	44.983	1.746	3.88%	3.84%	23.650	876	3.70%	2.50%	
82		ODPG	11,011	00.	1.00%	1.0170	11,000	1,7 10	0.0070	0.0170	20,000	0.0	0.1070	2.00%	
	F7 Commercial Papers	OACP													
		OPSH													
85	F9 Other than Approved Investments -Venture fund	OVNF									0	11	54800000.00%	37017400.00%	
		OSLU									_				
87	F11 Other than Approved Investments - Term Loans (without charge)	OTLW													
88	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS													
89		OMPG													
90		OCDI													
	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA													
92	F16 Equity Shares (PSU & Unlisted)	OEPU									26,637				
93	F17 Investment properties - Immovable	OIPI													
94	F18 Reclassified Approved Investments - Equity (Point 6 under Note for Regulation 4 to 9)	ORAE	37,055	183	0.49%	0.49%	36,886	351	0.95%	0.94%	16,140	21	0.13%	0.09%	
95		OAFA	8,901	(278)	-3.13%	-3.10%	9,033	(283)	-3.13%	-3.10%	7,693	301	3.91%	2.64%	
96	F21 SEBI approved Alternate Investment Fund (Category II)	OAFB	9,503	149	1.57%	1.55%	9,555	219	2.30%	2.28%	9,168	223	2.44%	1.65%	
	F22 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [Private Banks]	OAPB									84,247	1,853	2.20%	1.49%	
	F23 Additional Tier 1 (Basel III Compliant) Perpetual Bonds - [PSU Banks]	OAPS									16,978	215	1.27%	0.86%	
		OETP									1,935				
100	C05 Housing - Securitised Assets	HMBS												<u> </u>	
	D16 Infrastructure - Equity (including unlisted)	IOEQ													
	TOTAL		4.502.277	93.575	2.08%	1.40%	4.490.261	175.826	3.92%	2.65%	4.095.417	140.121	3.42%	2.31%	

Note: Category of Investment (COI) shall be as per Guidelines, as amended from time to time

- Based on daily simple Average of Investments
 Yield netted for Tax
- 3 In the previous year column, the figures of the corresponding Year to date of the previous financial year is shown
- 4 FORM shall be prepared in respect of each fund.
- 5 YTD Income on investment is reconciled with figures in P&L and Revenue account
- 6 Investment Regulations, as amended from time to time, is referred

PD/2023-24/H1/Ver. Dated October 19, 2023