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) U67200MH2000PLC129408 Statement as on December 31, 2015

(₹ in Lakhs)

			For	the Quarter and	nd December 31	December 31, 2015			For the Period ended December 3				For	1 2014			
1			Investment		Income on	Gross	Net		tment	Income on	Gross	Net	For the Period end		Income on	Gross	Net
No.	Category of Investment	Category	Book Value		Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
	• ,	Code	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
1	A Central Government Securities	TITLE				(70)	(70)				(70)	''				(70)	(///
2	A1 Central Government Bonds	CGSB	4,31,210	4,30,582	10,399	2.41%	1.63%	4,16,331	4,30,582	27,840	6.69%	4.52%	3,33,210	3,37,239	21,999	6.60%	4.46%
3	A2 Special Deposits	CSPD								•							ĺ .
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS						1,097	-	23	2.09%	1.41%	1,136	1,195	74	6.56%	4.43%
5	A4 Treasury Bills	CTRB															i
6	B Government Securities / Other Approved Securities	TITLE															i
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL															
8	B2 State Government Bonds/ Development Loans	SGGB	50,583	51,141	1,320	2.61%	1.76%	48,961	51,141	4,018	8.21%	5.54%	33,531	49,704	2,193	6.54%	4.42%
9	B3 State Government Guaranteed Loans	SGGL															1
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															
11	B5 Guaranteed Equity	SGGE															1
12	C Housing and Loans to State Govt for housing and fire fighting equipment	TITLE															
13	C1 Loans to State Govt. for Housing	HLSH															i —
14	C2 Loans to State Govt. for Fire Fighting Equipments	HLSF															i
15	C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HTLH															i
16	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	9,932		109	1.09%	0.74%	9,857		257	2.61%	1.76%					
17	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG															i
18	C7 Bonds/Debentures issued by HUDCO	HTHD															i
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN											5,000	4,975	306	6.12%	4.13%
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	1,39,811	1,45,255	3,600	2.57%	1.74%	1,10,585	1,45,255	7,912	7.15%	4.83%	59,603	70,056	3,803	6.38%	4.31%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															i —
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN						16,053		2,475	15.42%	10.42%	18,032	24,577	1,162	6.44%	4.35%
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	10,511	12,485				8,960	12,485	206	2.30%	1.55%	5,141		57	1.10%	0.75%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	6,951	7,849				7,433	7,849	449	6.04%	4.08%	3,800	9,835	925	24.35%	16.45%
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															<u></u>

			For	1, 2015		Fo	or the Period end	ded December 3	31, 2015		For	the Period end	ed December 31	, 2014			
	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	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	77,357	75,813	1,858	2.40%	1.62%	58,729	75,813	4,047	6.89%	4.66%	69,024	63,582	3,646	5.28%	3.57%
34	D10 Infrastructure - PSU - CPs	IPCP	1,380	00 704	28	2.01%	1.36%	3,003	3 201	97	3.24%	2.19%	04.040	04.004	4.070	0.400/	4.000/
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	22,477	22,781	524	2.33%	1.57%	27,105	22,781	1,855	6.84%	4.62%	21,240	24,681	1,372	6.46%	4.36%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP											9,501		568	5.98%	4.04%
37	D13 Infrastructure - Term Loans (with Charge)	ILWC			= 101	4==40/	44.000			4= 4.4		40.040/	4 45 500				
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	29,099	32,565	5,104	17.54%	11.85%	78,007	32,565	15,943	20.44%	13.81%	1,47,763	1,90,430	9,054	6.13%	4.14%
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	5,136	5,121	110	2.15%	1.45%	5,136	5,121	298	5.80%	3.92%					
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	220	218				174		1	0.73%	0.49%	2,050	774	684	33.38%	22.55%
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	68,367	1,07,925	2,230	3.26%	2.20%	59,400	1,07,925	9,319	15.69%	10.60%	42,778	77,360	10,513	24.58%	16.60%
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															
52	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNQ	555	665	7	1.25%	0.85%	549	665	19	3.51%	2.37%	527	595	15	2.77%	1.87%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	1,04,855	1,09,968	2,677	2.55%	1.72%	89,419	1,09,968	6,800	7.61%	5.14%	65,738	76,485	4,838	7.36%	4.97%
55	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG											2,500		16	0.66%	0.44%
56	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI															
57	E16 Investment Properties - Immovable	EINP	13,762	17,076	(7)	-0.05%	-0.03%	13,820	17,076	(12)	-0.09%	-0.06%	6,855	13,967	30	0.43%	0.29%
58	E17 Loans - Policy Loans	ELPL															
59	E18 Loans Secured Loans -Mortgage of Property in India (term Loan)	ELMI															1
60	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO															
61	E20 Deposits - Deposit with scheduled banks	ECDB	20,870	20,113	492	2.36%	1.59%	20,473	20,113	1,442	7.04%	4.76%	28,638	18,415	2,281	7.97%	5.38%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	50,241	51,042	1,070	2.13%	1.44%	50,213	51,042	3,115	6.20%	4.19%	42,526	38,531	2,904	6.83%	4.61%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	35,841		142	0.40%	0.27%	31,987	7	395	1.23%	0.83%	10,334	•	59	0.57%	0.39%
64	E23 CCIL (Approved Investement) - CBLO	ECBO			•												
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	18,411	24,109	393	2.13%	1.44%	15,586	24,109	991	6.36%	4.30%	9,267	9,609	451	4.86%	3.29%
66	E25 Application Money	ECAM	8,556		29	0.34%	0.23%	8,556	6	29	0.34%	0.23%	2,205		26	1.17%	0.79%
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															

			For the Quarter ended December 31, 2015					Fo	r the Period end	ded December 3		For the Period ended December 31, 2014					
			Investment		Income on	Gross	Net	Invest	tment	Income on	Gross	Net	Inves	tment	Income on	Gross	Net
No.	Category of Investment	Category	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield
		Code	20011 141140					20011 7 2120				_	20011 12120				\vdash
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
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			-													\vdash
70	P.Shares of Tier 1 and 2 Capital issued by PSU Banks	EUPS															1
	1 . Shares of their fama 2 supriarissace by 1 00 Banks	LOIS															1
71	E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative																
	P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks	EPPS															i l
	· · ·																1
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	7,848	8,005	43	0.55%	0.37%	7,280	8,005	76	1.04%	0.70%					\vdash
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
75	F Other than Approved Securities	TITLE															
/b	F1 Other than Approved Investments -Bonds -PSU- Taxable F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPT OBPF															
78	F3 Other than Approved Investments - Bonds - PSU- Tax free F3 Other than Approved Investments - Equity Shares (incl PSUs and	UBPF						311		4	0.39%	0.000/	567	639	100	32.17%	01.700/
/0	Unlisted)	OESH						311		'	0.39%	0.26%	507	039	102	32.1770	21.73%
79	F4 Equity Shares (incl. Equity related Instruments) - Promoter	OEPG	475	475				475	475				475	475			
	Group																
80	F5 Other than Approved Investments -Debentures	OLDB	11,435	9,918	274	2.40%	1.62%	11,269	9,918	802	7.12%	4.81%	5,995	5,984	415	6.91%	4.67%
81	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG															
82	F7 Commercial Papers	OACP															
83	F8 Other than Approved Investments -Pref Shares	OPSH															
84	F9 Other than Approved Investments -Venture fund	OVNF	2,788	3,349	86	3.09%	2.09%	2,793	3,349	141	5.04%	3.40%	3,037	3,664	38	1.26%	0.85%
85	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU															
86	F11 Other than Approved Investments - Term Loans (without	OTLW															
L	charge)	OILW															
87	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	38,623	66,758	879	2.28%	1.54%	48,047	66,758	2,822	5.87%	3.97%	30,843	9,769	2,023	6.56%	4.43%
88	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	7,417	5,001	74	0.99%	0.67%	7,412	5,001	301	4.07%	2.75%	7,568	6,727	331	4.38%	2.96%
89	F14 Derivative Instruments	OCDI												_			
90	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA											629	634	(15)	-2.42%	-1.63%
91	F16 Equity Shares (PSU & Unlisted)	OEPU		i i													
92	F17 Investment properties - Immovable	OIPI															
93	C05 Housing - Securitised Assets	HMBS															
94	D16 Infrastructure - Equity (including unlisted)	IOEQ						•					1,261	3,076	589	46.70%	31.55%
		TOTAL	11,74,710	12,08,215	31,440			11,59,024	12,08,215	91,662			9,70,773	10,51,531	70,538		

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