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 September 30, 2015

		For the Quarter ended September 3						Upt	o the Quarter er	nded September 30, 2015			Upto the Quarter ended September 30, 2014				
			Investment		Income on Gro		Net	Investment		Income on	Gross	Net			Income on	Gross	Net
No.	Category of Investment	Category Code	Book Value	Market Value	Investment	Yield	Yield	Book Value	Market Value	Investment	Yield	Yield		Market Value	Investment	Yield	Yield
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
1	A Central Government Securities	TITLE															
2	A1 Central Government Bonds	CGSB	4,18,404	4,40,162	8,517	2.04%	1.38%	4,08,851	4,40,162	17,441	4.27%	2.88%	3,41,592	3,05,967	13,430	3.93%	2.66%
3	A2 Special Deposits	CSPD															L
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS						1,097	-	23	2.09%	1.41%	1,155	1,123	50	4.30%	2.90%
5	A4 Treasury Bills	CTRB															 '
6 7	B Government Securities / Other Approved Securities B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	TITLE															
/		CGSL															
8	B2 State Government Bonds/ Development Loans	SGGB	47,676	51,921	689	1.44%	0.98%	46,917	51,921	2,698	5.75%	3.88%	26,243	47,660	1,134	4.32%	2.92%
9	B3 State Government Guaranteed Loans	SGGL															
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA															
11	B5 Guaranteed Equity	SGGE															<u> </u>
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	C4 Commercial Papers - NHB/Institutions accredited by NHB	HTLN	9,804	9,885	149	1.52%	1.02%	9,804	9,885	149	1.52%	1.02%					
17	C6 Bonds/ Debentures/ CPs/ Loans - Promotor Group	HDPG															\square
18	C7 Bonds/Debentures issued by HUDCO	HTHD															
19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HTDN											5,000	4,926	204	4.07%	2.75%
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	1,05,354	1,14,832	2,370	2.25%	1.52%	95,893	1,14,832	4,312	4.50%	3.04%	60,664	51,854	2,461	4.06%	2.74%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN	13,611		1,757	12.91%	8.72%	16,053		2,475	15.42%	10.42%	18,035	23,445	768	4.26%	2.88%
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	8,378	8,131	155	1.85%	1.25%	8,180	8,131	206	2.52%	1.70%	4,211	4,601	57	1.35%	0.91%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	7,181	5,969	(154)	-2.15%	-1.45%	7,675	5,969	449	5.85%	3.95%	3,051	4,894	925	30.33%	20.49%
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															<u> </u>
32	D8 Infrastructure - Debenture/ Bonds/ CPs/ Loans - Promoter Group	IDPG															
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	58,574	65,171	1,416	2.42%	1.63%	49,364	65,171	2,189	4.43%	3.00%	70,745	62,469	2,175	3.07%	2.08%
34	D10 Infrastructure - PSU - CPs	IPCP	4,881		69			4,881		69	1.42%	0.96%	-,- 10	_,	_,•		
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	28,668		671			29,433		1,331	4.52%		19,834	24,078	821	4.14%	2.80%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP											9,411	9,620	359	3.81%	2.58%
37	D13 Infrastructure - Term Loans (with Charge)	ILWC										İ		· · ·			
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	71,732	77,765	6,387	8.90%	6.01%	1,02,595	77,765	10,839	10.57%	7.14%	1,47,785	1,82,499	6,010	4.07%	2.75%
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	5,136	5,200	111	2.15%	1.46%	5,136	5,200	187	3.65%	2.47%					

(₹ in Lakhs)

	. Category of Investment		For t	he Quarter end	ded September 30, 2015			Upt	o the Quarter e	nded September	30, 2015		Upto the Quarter en		ded September	30, 2014	
		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 (%)
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	182	187	1	0.70%	0.47%	151			0.84%	0.57%	2,696				16.64%
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	57,406	90,356	4,853	8.45%	5.71%	54,892	90,356	7,089	12.91%	8.72%	40,487	72,007	8,782	21.69%	14.65%
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	549	630	6	1.17%	0.79%	546	630	12	2.26%	1.52%	525	560	8	1.61%	1.08%
53	E12 Corporate Securities (Approved Investment) - Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	82,406	93,515	1,978	2.40%	1.62%	81,659	93,515	4,123	5.05%	3.41%	64,462	65,399	3,042	4.72%	3.19%
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	13,821	17,076	(3)	-0.02%	-0.01%	13,850	17,076	(5)	-0.04%	-0.03%	3,154	3,180	(2)	-0.05%	-0.03%
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	20,294	20,185	481	2.37%	1.60%	20,274				3.17%	33,992	,		5.31%	3.59%
62 63	E21 Deposits - CDs with Scheduled Banks E22 Deposits - Money at call and short notice with banks /Repo	EDCD	50,445 36,421	50,964 19,999	1,043 246	2.07% 0.68%	1.40% 0.46%	50,199 30,060		,	4.08% 0.84%	2.75% 0.57%	44,761 9,166		2,092 46	4.67% 0.50%	3.16% 0.34%
		ECMR															
64	E23 CCIL (Approved Investement) - CBLO E24 Commercial Papers issued by all India Financial Institutions	ECBO	14,315	14,543	207	2.15%	1.45%	14,166	14,543	599	4.000/	2.85%	9,074	9,396	241	2.65%	1.79%
00	rated very strong or more	ECCP	14,315	14,543	307	2.15%	1.43%	14,100	14,543	599	4.23%	2.85%					
66	E25 Application Money	ECAM											2,205	-	26	1.17%	0.79%
67 68	E26 Deposit with Primary Dealers duly recognised by RBI E27 Perpetual Debt Instruments of Tier I and II Capital issued by	EDPD															┝───┦
00	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															
72	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)	EFDS															
73	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF	6,541		32	0.49%	0.33%	6,541	1	32	0.49%	0.33%		1			
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
75	F Other than Approved Securities	TITLE												<u> </u>			<u> </u>
76 77	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT OBPF															<u> </u>
77 78	F2 Other than Approved Investments -Bonds -PSU- Tax free F3 Other than Approved Investments - Equity Shares (incl PSUs and		311		1	0.39%	0.26%	311		1	0.39%	0.26%	696	514	182	26.21%	17.71%
79	Unlisted) F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	475	-			475	475	-			475	475			
80	F5 Other than Approved Investments -Debentures	OLDB	14,148	16,086	338	2.39%	1.61%	11,186	16,086	528	4.72%	3.19%	5,995	5,970	278	4.63%	3.13%
81	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG												· · ·			
82	F7 Commercial Papers	OACP												<u> </u>			↓]
83	F8 Other than Approved Investments -Pref Shares	OPSH															<u> </u>

	. Latedory of Investment	Category Code	For	the Quarter end	ed September 3		Upto	o the Quarter e	nded September		Upto	the Quarter end	led September	30, 2014			
			Investment		Income on	Gross Net	Net	Invest	tment	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 (%)
84	F9 Other than Approved Investments -Venture fund	OVNF	3,118	3,898	54	1.75%	1.18%	2,795	3,898	54	1.95%	1.32%	2,973	3,798	30	1.00%	0.67%
85	F10 Other than Approved Investments -Short Trem Loans (Unsecured Deposits)	OSLU															
86	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
87	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	49,890	12,081	881	1.77%	1.19%	52,785	12,081	1,942	3.68%	2.49%	31,386	20,440	1,354	4.31%	2.91%
88	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	8,637		117	1.36%	0.92%	7,410		228	3.07%	2.08%	7,499	7,402	222	2.97%	2.00%
89	F14 Derivative Instruments	OCDI															
90	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA											634	619	(15)	-2.40%	-1.62%
91	F16 Equity Shares (PSU & Unlisted)	OEPU															
92	F17 Investment properties - Immovable	OIPI															
93	C05 Housing - Securitised Assets	HMBS															
94	D16 Infrastructure - Equity (including unlisted)	IOEQ											866	-	589	68.00%	45.94%
		TOTAL	11,38,357	11,52,824	32,473			11,33,179	11,52,824	60,222			9,71,272	9,68,682	47,752		

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