

PERIODIC DISCLOSURES

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

(₹ in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended September 30, 2015					Upto the Quarter ended September 30, 2015					Upto the Quarter ended September 30, 2014				
			Investment		Income on Investment	Gross Yield	Net Yield	Investment		Income on Investment	Gross Yield	Net Yield	Investment		Income on Investment	Gross Yield	Net Yield
			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(₹)	(₹)	(₹)	(%)	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															
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	B Government Securities / Other Approved Securities	TITLE															
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	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															
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 - Promoter Group	HDPG															
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	HFND	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															
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	4,923	69	1.42%	0.96%	4,881	4,923	69	1.42%	0.96%					
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	28,668	28,871	671	2.34%	1.58%	29,433	28,871	1,331	4.52%	3.05%	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															
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%					

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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(₹)	(₹)	(₹)	(%)	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