

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 June 30, 2016

(₹ in Lakhs)

No.	Category of Investment	Category Code	For the Quarter ended June 30, 2016					For the Period ended June 30, 2016					For the Period ended June 30, 2015				
			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	4,09,274	4,24,992	14,378	3.51%	2.37%	4,09,274	4,24,992	14,378	3.51%	2.37%	3,99,193	4,16,691	8,924	2.24%	1.51%
3	A2 Special Deposits	CSPD															
4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS											1,097	0	23	2.09%	1.41%
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	23,744	55,171	519	2.18%	1.48%	23,744	55,171	519	2.18%	1.48%	40,749	0	2,009	4.93%	3.33%
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															
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															
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	1,41,614	1,56,604	3,024	2.14%	1.44%	1,41,614	1,56,604	3,024	2.14%	1.44%	86,327	89,422	1,942	2.25%	1.52%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited by NHB	HFDN											16,616	20,897	718	4.32%	2.92%
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	12,461	14,569				12,461	14,569				7,981	7,769	50	0.63%	0.43%
27	D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	8,192	8,127				8,192	8,127				8,174	8,823	603	7.38%	4.99%
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	5,000	5,001	9	0.19%	0.13%	5,000	5,001	9	0.19%	0.13%					
33	D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	1,19,269	97,107	3,068	2.57%	1.74%	1,19,269	97,107	3,068	2.57%	1.74%	40,053	31,757	773	1.93%	1.30%
34	D10 Infrastructure - PSU - CPs	IPCP															
35	D11 Infrastructure - Other Corporate Securities- Debentures/ Bonds	ICTD	36,275	38,343	836	2.30%	1.56%	36,275	38,343	836	2.30%	1.56%	30,205	30,773	660	2.19%	1.48%
36	D12 Infrastructure - Other Corporate Securities - CPs	ICCP															
37	D13 Infrastructure - Term Loans (with Charge)	ILWC															
38	D14 Infrastructure - PSU - Debentures/ Bonds	IPFD	27,713	28,056	574	2.07%	1.40%	27,713	28,056	574	2.07%	1.40%	1,33,797	1,59,682	4,453	3.33%	2.25%
39	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD															
40	D17 Infrastructure - Long Term Bank Bonds Approved Investment	ILBI	5,128	5,102	107	2.09%	1.41%	5,128	5,102	107	2.09%	1.41%	5,137	5,071	77	1.50%	1.01%
41	E Approved Investment Subject To Exposure Norms	TITLE															
42	E1 PSU - (Approved Investment)-Equity Shares quoted	EAEQ	527	0	66	12.46%	8.41%	527	0	66	12.46%	8.41%	119	132			

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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
43	E2 Corporate Securities (Approved Investment) -Equity Shares (ordinary)-Quoted	EACE	1,07,474	1,59,842	3,761	3.50%	2.36%	1,07,474	1,59,842	3,761	3.50%	2.36%	52,351	85,977	2,236	4.27%	2.89%
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	569	637	7	1.17%	0.79%	569	637	7	1.17%	0.79%	543	560	6	1.08%	0.73%
53	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
54	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	1,43,669	1,53,440	3,493	2.43%	1.64%	1,43,669	1,53,440	3,493	2.43%	1.64%	80,904	81,413	2,145	2.65%	1.79%
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	13,646	17,588	(5)	-0.03%	-0.02%	13,646	17,588	(5)	-0.03%	-0.02%	13,879	17,076	(3)	-0.02%	-0.01%
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	15,498	15,122	358	2.31%	1.56%	15,498	15,122	358	2.31%	1.56%	20,253	20,122	469	2.32%	1.57%
62	E21 Deposits - CDs with Scheduled Banks	EDCD	42,778	43,175	798	1.87%	1.26%	42,778	43,175	798	1.87%	1.26%	49,950	49,921	1,003	2.01%	1.36%
63	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	(12,266)	0	(160)	1.31%	0.88%	(12,266)	0	(160)	1.31%	0.88%	3,025	0	7	0.23%	0.16%
64	E23 CCIL (Approved Investment) - CBLO	ECBO															
65	E24 Commercial Papers issued by all India Financial Institutions rated very strong or more	ECCP	14,244	14,410	289	2.03%	1.37%	14,244	14,410	289	2.03%	1.37%	14,016	14,202	291	2.08%	1.40%
66	E25 Application Money	ECAM	11,909		52	0.43%	0.29%	11,909		52	0.43%	0.29%					
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															
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	9,750		104	1.07%	0.72%	9,750	0	104	1.07%	0.72%					
74	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
75	F Other than Approved Securities	TITLE															
76	F1 Other than Approved Investments -Bonds -PSU- Taxable	OBPT															
77	F2 Other than Approved Investments -Bonds -PSU- Tax free	OBPF															
78	F3 Other than Approved Investments - Equity Shares (incl PSUs and Unlisted)	OESH	4,411	7,141	36	0.82%	0.55%	4,411	7,141	36	0.82%	0.55%	311	878			
79	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	475				475	475				475	475			
80	F5 Other than Approved Investments -Debentures	OLDB	7,692	5,019	183	2.37%	1.60%	7,692	5,019	183	2.37%	1.60%	8,191	10,995	190	2.32%	1.57%
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	2,700	3,349	0	0.01%	0.01%	2,700	3,349	0	0.01%	0.01%	2,470	2,969	0		

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			Book Value	Market Value				Book Value	Market Value				Book Value	Market Value			
			(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)	(₹)	(₹)	(₹)	(%)	3 (%)
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	58,806	28,833	1,256	2.14%	1.44%	58,806	28,833	1,256	2.14%	1.44%	55,712	71,077	1,061	1.90%	1.29%
88	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	9,989	8,002	126	1.27%	0.86%	9,989	8,002	126	1.27%	0.86%	6,651	7,520	111	1.67%	1.13%
89	F14 Derivative Instruments	OCDI															
90	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA			0			0	0	0							
91	F16 Equity Shares (PSU & Unlisted)	OEPU	1,326	10,875				1,326	10,875								
92	F17 Investment properties - Immovable	OIPI															
93	C05 Housing - Securitised Assets	HMBS															
94	D16 Infrastructure - Equity (including unlisted)	IOEQ															
	TOTAL		12,21,865	13,00,982	32,878			12,21,865	13,00,982	32,878			10,78,181	11,34,200	27,749		

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