FORM NL-36-YIELD ON INVESTMENTS 1
Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

Statement as on December 31, 2013

(₹ in Lakhs)

	Category of Investment	Category Code		For Q3	, 2013-14			Upto Q3	, 2013-14			Upto Q3, 2012-13					
No.			Inves	Income on			Inve	stment	Income on Gross		Net	Investment		Income on	Gross	Net	
			Book Value	Market Value	Investment	Yield 1	Yield 2	Book Value	Market Value	Investment	Yield 1	Yield 2	Book Value	Market Value	Investment	Yield 1	Yield 2
			(₹)	(₹)	(₹)	(%)	(%)	(₹)	(₹)	(₹)	(%)	(%)	(₹)	(₹)	(₹)	(%)	(%)
1	A Central Government Securities	TITLE	205.050	005.040	0.047	4.070/	1.000/	200 000	005.040	00 110	0.000/	0.000/	007.000	000 014	45.000	F 000/	4.040
2		CGSB CSPD	305,058	285,316	6,017	1.97%	1.33%	292,829	285,316	26,112	8.92%	6.02%	267,926	333,914	15,892	5.93%	4.01%
<u>ح</u> 4	A3 Deposit under Sec 7 of Insurance Act, 1938	CDSS	1,000	994	19	1.89%	1.27%	1,000	994	58	5.77%	3.90%	1,000	997	63	6.25%	4.23%
5	A4 Treasury Bills	CTRB	9,968	00-1	19	0.19%	0.13%	14,094	004	280		1.34%	1,000	007	00	0.2070	4.207
6	B Government Securities / Other Approved Securities	TITLE	,					,									
7	B1 Central Government Guaranteed Loans/ Special/ Non-SLR Bonds	CGSL															
8		SGGB	18,016	17,293	385	2.14%	1.44%	18,028	17,293	1,160	6.43%	4.35%	4,203		74	1.76%	1.19%
9		SGGL															
10	B4 Other Approved Securities (excluding Infrastructure Investments)	SGOA											1,998		42	2.10%	1.42%
11	1 /	SGGE															
12	C Housing and Loans to State Govt for housing and fire fighting	TITLE															
10	equipment	111 011															
13	C1 Loans to State Govt. for Housing	HLSH															
14	C2 Loans to State Govt. for Fire Fighting Equipments C3 Term Loan - HUDCO/NHB/Institutions accredited by NHB	HLSF HTLH	+			-							 				
10	,																
16		HTLN															
17	·	HDPG															
18 19	C8 Bonds/Debentures issued by NHB/ Institutions accredited by	HTHD HTDN	6,035	4,841	121	2.00%	1.35%	5,637	4,841	357	6.34%	4.28%	8,181	2,511	542	6.63%	4.48%
	NHB						4.4.4										
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	62,442	63,218	1,518	2.43%	1.64%	54,801	63,218	4,035	7.36%	4.97%	30,814	44,047	2,367	7.68%	5.19%
21	C10 Bonds/Debentures issued by HUDCO	HFHD															
22	C11 Bonds/Debentures issued by NHB/ Institutions accredited	HFDN	8,005	9,760	171	2.13%	2.13%	7,927	9,760	228	2.88%	2.88%					
	by NHB																
23	C05 Housing - Securitised Assets	HMBS											1		(0)	-0.27%	-0.19%
24	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															
25		TITLE															
26		ISAS															
27 28	D2 Infrastructure - PSU - Equity shares - Quoted D3 Infrastructure - Corporate Securities - Equity shares - Quoted	ITPE ITCE	3,686 3,927	3,665 4,117	28	0.72%	0.49%	7,554 3,601	3,665 4,117	(742) 248	-9.82% 6.88%	-6.63% 4.64%	1,606 4,277	2,848 4,003	47 150	2.93% 3.50%	1.98% 2.37%
20	D4 Infrastructure - PSU - Equity Shares - Unquoted	IENIO															
30	D5 Infrastructure - Equity and Equity Related Instruments	IENQ IEUQ															
0.4	(Promoter Group)	IEDO															
31	(Promoter Group)	IEPG															
32	, , , ,	IESA															
33		IDPG															
24	Group D9 Infrastructure - PSU - Debentures/ Bonds	IPTD	77,064	74,292	1,621	2.10%	1.42%	76,861	74,292	5,885	7.66%	5.17%	48,201	67,450	3,271	6.79%	4.58%
35		IPCP	77,004	74,232	1,021	2.10 /0	1.42 /0	70,001	74,232	5,665	7.00 /6	3.17 /0	5,079	07,430	3,271	1.74%	1.17%
36		ICTD	15,375	14,384	337	2.19%	1.48%	14,357	14,384	908	6.32%	4.27%	10,531	7,802	695	6.60%	
27		ICCP															
38		ILWC	1														
39		IPFD	91,544	150,484	1,846	2.02%	2.02%	51,684	150,484	2,982	5.77%	5.77%	15,000	16,051	757	5.05%	5.05%
40	D15 Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICFD		,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									,			
41		IOEQ	130	132		 		130	132								
42		TITLE	1.50	132					132								
43		EAEQ	4,627	3,701		l		8,872	3,701	(1,967)	-22.17%	-14.98%	16,071	14,395	705	4.39%	2.96%
44		EACE	24,974	37,004	659	2.64%	1.78%	26,947	37,004	3,272		8.20%	23,955	32,756	1,565	6.53%	4.41%
45	·	ETPE															
46	E4 Corporate Securities (Approved Investment) -Equity Shares -																
47	Quoted E5 Corporate Securities (Approved Investment) -Equity	EENQ															
48	Unquoted	FFLIO															
48 40	1 /	EEUQ EFES															
73	(invested prior to IRDA Regulations)	LILO															

50	E8 Equity Shares (incl. Equity related Instruments) - Promoter	EEPG															
	Group	FDDT															
51	E9 Corporate Securities - Bonds - Taxable	EPBT															
52 53	E10 Corporate Securities - Bonds - Tax free	EPBF EPNQ											68		0		
53	E11 Corporate Securities (Approved Investment) -Pref Shares	EPNU											08		U		
54	E12 Corporate Securities (Approved Investment) -Investment in Subsidiaries	ECIS															
55	E13 Corporate Securities (Approved Investment) -Debentures	ECOS	65,925	55,842	1,433	2.17%	1.47%	67,814	55,842	4,514	6.66%	4.50%	70,255	60,447	4,509	6.42%	4.34%
56	E14 Corporate Securities - Debentures/ Bonds/ CPs/ Loans - Promoter Group	EDPG															
57	E15 Corporate Securities (Approved Investment) -Derivative Instruments	ECDI															
58	E16 Investment Properties - Immovable	EINP															
59	E17 Loans - Policy Loans	ELPL															
60	E18 Loans Secured Loans -Mortgage of Property in India (term Loan)	ELMI															
61	E19 Loans Secured Loans -Mortgage of Property outside India (term Loan)	ELMO															
62	E20 Deposits - Deposit with scheduled banks	ECDB	79,919	78,807	2,219	2.78%	1.88%	96,304	78,807	7,426	7.71%	5.21%	68,429	79,017	5,484	8.01%	5.41%
63	E21 Deposits - CDs with Scheduled Banks	EDCD	66,691	50,691	1,221	1.83%	1.24%	69,023	50,691	4,226	6.12%	4.14%	73,678	56,036	5,448	7.39%	5.00%
64	E22 Deposits - Money at call and short notice with banks /Repo	ECMR	4,927		29	0.59%	0.40%	34,375		854	2.48%	1.68%					
65	E23 CCIL (Approved Investement) - CBLO	ECBO															
66	E24 Commercial Papers issued by all India Financial Institutions	ECCP											5,076		49	0.96%	0.65%
67	rated very strong or more E25 Application Money	ECAM	15,694		124	0.79%	0.53%	11,360		170	1.49%	1.01%	6.550		75	1.15%	0.77%
68	E26 Deposit with Primary Dealers duly recognised by RBI	EDPD	15,694		124	0.79%	0.53%	11,300		170	1.49%	1.01%	0,550		/5	1.15%	0.77%
69	E27 Perpetual Debt Instruments of Tier I and II Capital issued by PSU Banks																
70	E28 Perpetual Debt Instruments of Tier I and II Capital issued by Non-PSU Banks	EPPD															
71	E29 Perpetual Non-Cum. P.Shares and Redeemable Cumulative P.Shares of Tier 1 and 2 Capital issued by PSU Banks	EUPS															
72	E30 Perpetual Non-Cum. P.Shares and Redeemable Cumulative	EPPS															
	P.Shares of Tier 1 and 2 Capital issued by Non-PSU Banks																
73	E31 Foreign Debt Securities (Invested prior to IRDA Regulations)																
74	E32 Mutual Funds - Gilt/ G Sec/ Liquid Schemes	EGMF															
75	E33 Mutual Funds - (under Insurer's Promoter Group)	EMPG															
76 77	F Other than Approved Securities	TITLE															
	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)		893	1,060	12	1.33%	0.90%	3,118	1,060	891	28.57%	19.30%	5,380	8,016	396	7.35%	4.97%
80	F4 Equity Shares (incl. Equity related Instruments) - Promoter Group	OEPG	475	475				475	475				475	475	21	4.44%	
81	F5 Other than Approved Investments -Debentures	OLDB	5,992	5,887	42	0.71%	0.48%	3,419	5,887	205	6.00%	4.05%	3,000	3,117	260	8.66%	5.85%
82	F6 Debentures/ Bonds/ CPs/ Loans etc Promoter Group	ODPG															
83 84	F7 Commercial Papers F8 Other than Approved Investments -Pref Shares	OACP OPSH	 														
85	F9 Other than Approved Investments - Frei Shales	OVNF	2,919	3,536				2,956	3,536	44	1.49%	1.01%	3,193	4,368	16	0.50%	0.34%
86	F10 Other than Approved Investments - Short Trem Loans (Unsecured Deposits)	OSLU	2,313	0,300				2,330	0,300		1.43 /0	1.0170	0,100	4,500	10	0.5070	0.0470
87	F11 Other than Approved Investments - Term Loans (without charge)	OTLW															
88	F12 Mutual Funds - Debt/ Income/ Serial Plans/ Liquid Schemes	OMGS	17,519	7,142	441	2.51%	1.70%	23,990	7,142	1,290	5.38%	3.63%	22,275	8,090	1,508	6.77%	4.57%
89	F13 Mutual Funds - (under Insurer's Promoter Group)	OMPG	5,836	7,002	75	1.29%	0.87%	6,018	7,002	215	3.57%	2.41%	6,256		354	5.66%	3.83%
90	F14 Derivative Instruments	OCDI															
91	F15 Securitised Assets (underlying assets Housing Loan/ Infrastructure assets)	OPSA	635	635	(0)	-0.02%	-0.01%	637	635	(0)	-0.07%	-0.04%	854	660	(192)	-22.47%	-15.18%
92	F16 Equity Shares (PSU & Unlisted)	OEPU															
93	F17 Investment properties - Immovable	OIPI															
		TOTAL	899,277	880,279	18,336			903,811	880,279	62,649			704,332	747,000	44,186		

- Note:
 1.Category of investment (COI) shall be as per Guidelines
- 2.Current year book value of investments are based on daily simple average of investments as 3. Yield netted for tax
 4. Form-1 shall be prepared in respect of each fund