

PERIODIC DISCLOSURES

FORM NL-29

DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

(CIN) U67200MH2000PLC129408

Statement as on March 31, 2017

Year: 2016-17

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at March 31, 2017	As % of total for this class	As at March 31, 2016	As % of total for this class	As at March 31, 2017	As % of total for this class	As at March 31, 2016	As % of total for this class
Break down by credit rating								
AAA rated	5,84,596	51%	3,98,110	42%	5,72,684	51%	3,93,025	42%
AA or better	1,21,454	10%	77,682	8%	1,19,960	10%	76,983	8%
Rated below AA but above A	5,266	0%	9,968	1%	5,000	0%	10,000	1%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	4,63,931	39%	4,65,939	49%	4,48,436	39%	4,60,917	49%
	11,75,247	100%	9,51,699	100%	11,46,080	100%	9,40,925	100%
Breakdown By Residual Maturity								
Up to 1 year	1,09,443	9%	82,095	9%	1,09,274	10%	81,958	9%
More than 1 year and upto 3 years	1,08,736	9%	54,717	5%	1,07,008	9%	54,536	5%
More than 3 years and up to 7 years	1,39,768	12%	92,825	10%	1,36,866	12%	91,932	10%
More than 7 years and up to 10 years	4,20,386	36%	2,47,867	26%	4,09,564	36%	2,45,406	26%
Above 10 years	3,96,914	34%	4,74,195	50%	3,83,368	33%	4,67,093	50%
	11,75,247	100%	9,51,699	100%	11,46,080	100%	9,40,925	100%
Breakdown by type of the issuer								
a. Central Government	3,65,971	30%	4,55,933	48%	3,54,068	30%	4,51,127	48%
b. State Government	97,960	9%	10,006	1%	94,368	9%	9,790	1%
c. Corporate Securities	7,11,316	61%	4,85,760	51%	6,97,644	61%	4,80,008	51%
	11,75,247	100%	9,51,699	100%	11,46,080	100%	9,40,925	100%

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.

2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.