

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 June 30, 2016

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at June 30, 2016	As % of total for this class	As at June 30, 2015	As % of total for this class	As at June 30, 2016	As % of total for this class	As at June 30, 2015	As % of total for this class
Break down by credit rating								
AAA rated	4,45,965	43%	4,16,591	46%	4,40,389	43%	3,73,201	43%
AA or better	95,274	9%	66,546	7%	94,614	9%	65,505	8%
Rated below AA but above A	5,019	0%	10,995	1%	5,000	0%	10,994	1%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	4,80,164	48%	4,16,691	46%	4,74,732	48%	4,18,758	48%
	10,26,422	100%	9,10,824	100%	10,14,735	100%	8,68,458	100%
Breakdown By Residual Maturity								
Up to 1 year	78,162	8%	92,404	10%	78,049	8%	92,224	11%
More than 1 year and upto 3 years	71,724	7%	77,150	8%	71,545	7%	76,183	9%
More than 3 years and up to 7 years	98,280	10%	92,612	10%	97,402	10%	91,307	10%
More than 7 years and up to 10 years	3,12,588	30%	87,433	10%	3,10,551	30%	86,344	10%
Above 10 years	4,65,668	45%	5,61,224	62%	4,57,188	45%	5,22,400	60%
	10,26,422	100%	9,10,824	100%	10,14,735	100%	8,68,458	100%
Breakdown by type of the issuer								
a. Central Government	4,24,992	42%	4,16,691	46%	4,20,000	42%	4,18,758	48%
b. State Government	55,171	5%	0	0%	54,732	5%	0	0%
c. Corporate Securities	5,46,259	53%	4,94,133	54%	5,40,003	53%	4,49,700	52%
	10,26,422	100%	9,10,824	100%	10,14,735	100%	8,68,458	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.