

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 September 30, 2016

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at September 30, 2016	As % of total for this class	As at September 30, 2015	As % of total for this class	As at September 30, 2016	As % of total for this class	As at September 30, 2015	As % of total for this class
Break down by credit rating								
AAA rated	5,14,795	45%	3,94,831	41%	5,00,069	46%	3,69,279	40%
AA or better	1,11,118	10%	70,838	7%	1,09,100	10%	69,495	7%
Rated below AA but above A	5,275	0%	16,086	2%	5,000	0%	15,998	2%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	5,03,268	45%	4,92,084	50%	4,71,856	44%	4,79,134	51%
	11,34,456	100%	9,73,839	100%	10,86,025	100%	9,33,907	100%
Breakdown By Residual Maturity								
Up to 1 year	99,264	9%	1,14,363	12%	99,084	9%	1,13,989	12%
More than 1 year and upto 3 years	95,173	8%	81,701	8%	94,100	9%	80,514	9%
More than 3 years and up to 7 years	1,18,364	10%	1,06,279	11%	1,15,177	11%	1,03,985	10%
More than 7 years and up to 10 years	3,89,279	35%	1,87,349	19%	3,74,460	33%	1,82,070	19%
Above 10 years	4,32,376	38%	4,84,147	50%	4,03,204	38%	4,53,348	50%
	11,34,456	100%	9,73,839	100%	10,86,025	100%	9,33,907	100%
Breakdown by type of the issuer								
a. Central Government	4,05,126	36%	4,40,162	45%	3,78,963	35%	4,28,576	46%
b. State Government	98,142	9%	51,921	5%	92,893	9%	50,558	5%
c. Corporate Securities	6,31,188	55%	4,81,756	50%	6,14,169	56%	4,54,772	49%
	11,34,456	100%	9,73,839	100%	10,86,025	100%	9,33,907	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.