

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, 2017

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at June 30, 2017	As % of total for this class	As at June 30, 2016	As % of total for this class	As at June 30, 2017	As % of total for this class	As at June 30, 2016	As % of total for this class
Break down by credit rating								
AAA rated	5,59,229	43%	4,45,965	43%	5,42,394	43%	4,40,389	43%
AA or better	2,31,030	18%	95,274	9%	2,26,961	18%	94,614	9%
Rated below AA but above A	0	0%	5,019	0%	0	0%	5,000	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	5,16,317	41%	4,80,164	47%	5,03,770	41%	4,74,732	47%
	13,06,576	100%	10,26,422	100%	12,73,124	100%	10,14,735	100%
Breakdown By Residual Maturity								
Up to 1 year	1,19,030	9%	78,162	6%	1,18,814	9%	78,049	8%
More than 1 year and upto 3 years	1,17,665	9%	71,724	5%	1,15,497	9%	71,545	7%
More than 3 years and up to 7 years	3,26,535	25%	98,280	8%	3,19,085	25%	97,402	9%
More than 7 years and up to 10 years	5,15,651	39%	3,12,588	24%	4,99,964	38%	3,10,551	31%
Above 10 years	2,27,695	17%	4,65,668	36%	2,19,764	17%	4,57,188	45%
	13,06,576	100%	10,26,422	79%	12,73,124	100%	10,14,735	100%
Breakdown by type of the issuer								
a. Central Government	3,72,636	30%	4,24,992	33%	3,65,054	30%	4,20,000	41%
b. State Government	1,43,681	11%	55,171	4%	1,38,716	11%	54,732	5%
c. Corporate Securities	7,90,259	60%	5,46,259	42%	7,69,356	60%	5,40,003	53%
	13,06,576	100%	10,26,422	79%	12,73,124	100%	10,14,735	100%

Note

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