

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 December 31, 2016

Year: 2016-17

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at December 31, 2016	As % of total for this class	As at December 31, 2015	As % of total for this class	As at December 31, 2016	As % of total for this class	As at December 31, 2015	As % of total for this class
Break down by credit rating								
AAA rated	5,58,092	47%	3,94,138	41%	5,43,943	47%	3,91,664	41%
AA or better	1,25,859	10%	72,518	8%	1,24,089	11%	71,988	8%
Rated below AA but above A	5,303	0%	9,918	1%	5,000	0%	10,000	1%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	5,19,679	43%	4,81,722	50%	4,91,908	42%	4,82,914	50%
	12,08,933	100%	9,58,296	100%	11,64,940	100%	9,56,566	100%
Breakdown By Residual Maturity								
Up to 1 year	95,058	8%	1,00,609	10%	94,968	8%	1,00,532	11%
More than 1 year and upto 3 years	95,111	8%	86,588	9%	94,080	8%	86,058	9%
More than 3 years and up to 7 years	1,06,683	9%	93,515	10%	1,03,931	9%	93,350	10%
More than 7 years and up to 10 years	4,28,927	35%	2,39,908	25%	4,14,778	36%	2,39,516	25%
Above 10 years	4,83,153	40%	4,37,676	46%	4,57,183	39%	4,37,110	46%
	12,08,933	100%	9,58,296	100%	11,64,940	100%	9,56,566	100%
Breakdown by type of the issuer								
a. Central Government	4,35,248	36%	4,30,582	45%	4,12,228	35%	4,32,233	45%
b. State Government	84,432	7%	51,141	5%	79,680	7%	50,681	5%
c. Corporate Securities	6,89,254	57%	4,76,573	50%	6,73,032	58%	4,73,652	50%
	12,08,933	100%	9,58,296	100%	11,64,940	100%	9,56,566	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.