

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: L67200MH2000PLC129408
Statement as on December 31, 2017

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at December 31, 2017	As % of total for this class	As at December 31, 2016	As % of total for this class	As at December 31, 2017	As % of total for this class	As at December 31, 2016	As % of total for this class
Break down by credit rating								
AAA rated	5,68,374	42%	5,58,092	47%	5,62,123	42%	5,43,943	47%
AA or better	2,32,615	17%	1,25,855	10%	2,32,331	17%	1,24,085	11%
Rated below AA but above A	0	0%	5,303	0%	0	0%	5,000	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	5,45,832	41%	5,19,675	43%	5,57,206	41%	4,91,905	42%
	13,46,821	100%	12,08,933	100%	13,51,660	100%	11,64,940	100%
Breakdown By Residual Maturity								
Up to 1 year	55,614	4%	95,055	8%	55,504	4%	94,965	8%
More than 1 year and upto 3 years	94,618	7%	95,111	8%	93,565	7%	94,080	8%
More than 3 years and up to 7 years	3,98,331	30%	1,06,683	9%	3,96,645	29%	1,03,931	9%
More than 7 years and up to 10 years	5,17,925	38%	4,28,927	35%	5,16,766	39%	4,14,775	36%
Above 10 years	2,80,333	21%	4,83,153	40%	2,89,174	21%	4,57,183	39%
	13,46,821	100%	12,08,933	100%	13,51,660	100%	11,64,940	100%
Breakdown by type of the issuer								
a. Central Government	4,43,510	33%	4,35,245	36%	4,55,853	34%	4,12,225	35%
b. State Government	1,02,322	8%	84,432	7%	1,01,353	7%	79,680	7%
c. Corporate Securities	8,00,989	59%	6,89,254	56%	7,94,454	59%	6,73,032	57%
	13,46,821	100%	12,08,933	100%	13,51,660	100%	11,64,940	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.