

**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 March 31, 2016**

(₹ in Lakhs)

**Detail regarding debt securities**

	<b>Market Value</b>				<b>Book Value</b>			
	<b>As at March 31, 2016</b>	<b>As % of total for this class</b>	<b>As at March, 31, 2015</b>	<b>As % of total for this class</b>	<b>As at March, 31, 2016</b>	<b>As % of total for this class</b>	<b>As at March, 31, 2015</b>	<b>As % of total for this class</b>
Break down by credit rating								
AAA rated	3,98,110	42%	4,73,471	50%	3,93,025	42%	4,15,988	48%
AA or better	77,682	8%	61,934	7%	76,983	8%	60,495	7%
Rated below AA but above A	9,968	1%	5,994	1%	10,000	1%	5,993	1%
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	4,65,939	49%	3,96,671	42%	4,60,917	49%	3,81,836	44%
	<b>9,51,699</b>	<b>100%</b>	<b>9,38,070</b>	<b>100%</b>	<b>9,40,925</b>	<b>100%</b>	<b>8,64,312</b>	<b>100%</b>
Breakdown By Residual Maturity								
Up to 1 year	82,095	9%	1,02,511	11%	81,958	9%	1,02,403	12%
More than 1 year and upto 3 years	54,717	6%	1,01,804	11%	54,536	6%	1,00,435	12%
More than 3 years and up to 7 years	92,825	10%	78,137	8%	91,932	9%	76,041	9%
More than 7 years and up to 10 years	2,47,867	26%	1,20,347	13%	2,45,406	26%	1,15,467	13%
Above 10 years	4,74,195	49%	5,35,271	57%	4,67,093	50%	4,69,966	53%
	<b>9,51,699</b>	<b>100%</b>	<b>9,38,070</b>	<b>100%</b>	<b>9,40,925</b>	<b>100%</b>	<b>8,64,312</b>	<b>100%</b>
Breakdown by type of the issuer								
a. Central Government	4,55,933	48%	3,46,473	37%	4,51,127	48%	3,33,826	39%
b. State Government	10,006	1%	50,198	5%	9,790	1%	48,010	6%
c. Corporate Securities	4,85,760	51%	5,41,399	57%	4,80,008	51%	4,82,476	56%
	<b>9,51,699</b>	<b>100%</b>	<b>9,38,070</b>	<b>100%</b>	<b>9,40,925</b>	<b>100%</b>	<b>8,64,312</b>	<b>100%</b>

**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.