

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 March 31, 2019

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at March 31, 2019	As % of total for this class	As at March 31, 2018	As % of total for this class	As at March 31, 2019	As % of total for this class	As at March 31, 2018	As % of total for this class
Break down by credit rating								
AAA rated	883,670	48%	662,950	47%	884,113	48%	660,328	45%
AA or better	295,874	16%	252,568	17%	302,085	16%	252,119	17%
Rated below AA but above A	0	0%	0	0%	0	0%	0	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	671,714	36%	531,840	37%	674,188	36%	544,629	37%
	1,851,258	100%	1,447,358	100%	1,860,386	100%	1,457,076	100%
Breakdown By Residual Maturity								
Up to 1 year	102,030	6%	98,758	7%	102,043	5%	98,463	7%
More than 1 year and upto 3 years	183,260	10%	163,364	11%	184,954	10%	162,539	11%
More than 3 years and up to 7 years	655,179	35%	528,036	36%	659,568	35%	525,825	36%
More than 7 years and up to 10 years	589,212	32%	374,177	26%	590,506	33%	379,810	26%
Above 10 years	321,577	17%	283,023	20%	323,315	17%	290,439	20%
	1,851,258	100%	1,447,358	100%	1,860,386	100%	1,457,076	100%
Breakdown by type of the issuer								
a. Central Government	559,844	30%	431,735	30%	563,279	30%	443,320	30%
b. State Government	111,870	6%	100,105	7%	110,910	6%	101,310	7%
c. Corporate Securities	1,179,544	64%	915,518	63%	1,186,197	64%	912,446	62%
	1,851,258	100%	1,447,358	100%	1,860,386	100%	1,457,076	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.