

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 September 30, 2019

Year: 2019-20

(` in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at September 30, 2019	As % of total for this class	As at September 30, 2018	As % of total for this class	As at September 30, 2019	As % of total for this class	As at September 30, 2018	As % of total for this class
Break down by credit rating								
AAA rated	998,775	48%	654,097	44%	981,980	48%	677,686	44%
AA or better	310,911	15%	273,252	18%	315,584	15%	282,190	18%
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)	781,346	37%	567,635	38%	770,008	37%	600,736	38%
	2,091,032	100%	1,494,984	100%	2,067,572	100%	1,560,612	100%
Breakdown By Residual Maturity								
Up to 1 year	229,937	11%	56,006	4%	229,987	11%	56,244	4%
More than 1 year and upto 3 years	420,811	20%	191,650	13%	419,226	20%	195,752	13%
More than 3 years and up to 7 years	708,197	34%	626,282	42%	700,156	35%	647,835	42%
More than 7 years and up to 10 years	494,560	24%	309,667	20%	484,018	23%	328,626	20%
Above 10 years	237,527	11%	311,379	21%	234,185	11%	332,155	21%
	2,091,032	100%	1,494,984	100%	2,067,572	100%	1,560,612	100%
Breakdown by type of the issuer								
a. Central Government	620,177	30%	473,058	32%	612,074	30%	502,224	32%
b. State Government	161,169	8%	94,577	6%	157,934	8%	98,511	6%
c. Corporate Securities	1,309,686	62%	927,349	62%	1,297,564	62%	959,877	62%
	2,091,032	100%	1,494,984	100%	2,067,572	100%	1,560,612	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.