

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, 2018

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at September 30, 2018	As % of total for this class	As at September 30, 2017	As % of total for this class	As at September 30, 2018	As % of total for this class	As at September 30, 2017	As % of total for this class
Break down by credit rating								
AAA rated	654,097	44%	578,267	42%	677,686	44%	561,886	42%
AA or better	273,252	18%	231,716	17%	282,190	18%	227,934	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)	567,635	38%	552,629	41%	600,736	38%	544,897	41%
	1,494,984	100%	1,362,612	100%	1,560,612	100%	1,334,717	100%
Breakdown By Residual Maturity								
Up to 1 year	56,006	4%	88,203	6%	56,244	4%	87,803	7%
More than 1 year and upto 3 years	191,650	13%	123,816	9%	195,752	13%	121,467	9%
More than 3 years and up to 7 years	626,282	42%	321,787	24%	647,835	42%	314,756	24%
More than 7 years and up to 10 years	309,667	20%	542,174	40%	328,626	20%	527,821	39%
Above 10 years	311,379	21%	286,632	21%	332,155	21%	282,870	21%
	1,494,984	100%	1,362,612	100%	1,560,612	100%	1,334,717	100%
Breakdown by type of the issuer								
a. Central Government	473,058	32%	404,858	30%	502,224	32%	402,204	30%
b. State Government	94,577	6%	147,771	11%	98,511	6%	142,693	11%
c. Corporate Securities	927,349	62%	809,983	59%	959,877	62%	789,820	59%
	1,494,984	100%	1,362,612	100%	1,560,612	100%	1,334,717	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.