

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, 2018

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at December 31, 2018	As % of total for this class	As at December 31, 2017	As % of total for this class	As at December 31, 2018	As % of total for this class	As at December 31, 2017	As % of total for this class
Break down by credit rating								
AAA rated	766,226	46%	568,374	43%	774,950	46%	562,123	42%
AA or better	280,320	17%	232,615	17%	287,049	17%	232,331	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)	628,498	38%	545,832	41%	630,905	37%	557,206	41%
	1,675,044	100%	1,346,821	100%	1,692,904	100%	1,351,660	100%
Breakdown By Residual Maturity								
Up to 1 year	58,852	4%	55,614	4%	58,964	3%	55,504	4%
More than 1 year and upto 3 years	195,251	12%	94,618	7%	198,167	12%	93,568	7%
More than 3 years and up to 7 years	633,901	38%	398,331	30%	643,363	38%	396,648	29%
More than 7 years and up to 10 years	434,309	26%	517,925	38%	439,112	27%	516,766	38%
Above 10 years	352,731	21%	280,333	21%	353,298	21%	289,174	21%
	1,675,044	100%	1,346,821	100%	1,692,904	100%	1,351,660	100%
Breakdown by type of the issuer								
a. Central Government	522,274	31%	443,510	33%	525,123	31%	455,853	34%
b. State Government	106,224	6%	102,322	8%	105,782	6%	101,353	7%
c. Corporate Securities	1,046,546	62%	800,989	58%	1,061,999	63%	794,454	58%
	1,675,044	100%	1,346,821	100%	1,692,904	100%	1,351,660	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.