

**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, 2020

Year: 2020-21  
 ₹ in Lakhs

**Detail regarding debt securities**

	Market Value				Book Value			
	As at September 30, 2020	As % of total for this class	As at September 30, 2019	As % of total for this class	As at September 30, 2020	As % of total for this class	As at September 30, 2019	As % of total for this class
<b>Break down by credit rating</b>								
AAA rated	1,163,713	45%	998,775	48%	1,105,303	45%	981,980	48%
AA or better	308,266	12%	310,911	15%	304,921	12%	315,584	14%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,091,737	43%	781,346	37%	1,065,067	43%	770,008	37%
	<b>2,563,716</b>	<b>100%</b>	<b>2,091,032</b>	<b>100%</b>	<b>2,475,291</b>	<b>100%</b>	<b>2,067,572</b>	<b>100%</b>
<b>Breakdown By Residual Maturity</b>								
Up to 1 year	212,087	9%	229,937	11%	211,660	9%	229,987	11%
More than 1 year and upto 3 years	467,926	18%	420,811	20%	454,574	18%	419,226	20%
More than 3 years and up to 7 years	1,133,318	44%	708,197	34%	1,090,712	44%	700,156	34%
More than 7 years and up to 10 years	594,705	23%	494,560	24%	567,130	23%	484,018	24%
Above 10 years	155,680	6%	237,527	11%	151,215	6%	234,185	11%
	<b>2,563,716</b>	<b>100%</b>	<b>2,091,032</b>	<b>100%</b>	<b>2,475,291</b>	<b>100%</b>	<b>2,067,572</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	786,197	31%	620,177	30%	767,607	31%	612,074	30%
b. State Government	305,541	12%	161,169	7%	297,460	12%	157,934	7%
c. Corporate Securities	1,471,978	57%	1,309,686	63%	1,410,224	57%	1,297,564	63%
	<b>2,563,716</b>	<b>100%</b>	<b>2,091,032</b>	<b>100%</b>	<b>2,475,291</b>	<b>100%</b>	<b>2,067,572</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.