

**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 June 30, 2020

(` in Lakhs)

**Detail regarding debt securities**

|                                      | Market Value        |                              |                     |                              | Book Value          |                              |                     |                              |
|--------------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|
|                                      | As at June 30, 2020 | As % of total for this class | As at June 30, 2019 | As % of total for this class | As at June 30, 2020 | As % of total for this class | As at June 30, 2019 | As % of total for this class |
| Break down by credit rating          |                     |                              |                     |                              |                     |                              |                     |                              |
| AAA rated                            | 1,201,616           | 48%                          | 973,670             | 48%                          | 1,138,484           | 48%                          | 964,315             | 48%                          |
| AA or better                         | 307,862             | 12%                          | 296,562             | 15%                          | 309,960             | 12%                          | 302,121             | 15%                          |
| Rated below AA but above A           | 0                   | 0%                           | 0                   | 0%                           | 0                   | 0%                           | 0                   | 0%                           |
| Rated below A but above B            | 0                   | 0%                           | 0                   | 0%                           | 0                   | 0%                           | 0                   | 0%                           |
| Any other (Sovereign)                | 992,992             | 40%                          | 740,457             | 37%                          | 947,347             | 40%                          | 728,481             | 37%                          |
|                                      | <b>2,502,470</b>    | <b>100%</b>                  | <b>2,010,689</b>    | <b>99%</b>                   | <b>2,395,791</b>    | <b>99%</b>                   | <b>1,994,917</b>    | <b>100%</b>                  |
| Breakdown By Residual Maturity       |                     |                              |                     |                              |                     |                              |                     |                              |
| Up to 1 year                         | 182,812             | 7%                           | 211,966             | 10%                          | 182,508             | 8%                           | 212,024             | 11%                          |
| More than 1 year and upto 3 years    | 557,592             | 22%                          | 360,042             | 18%                          | 543,807             | 23%                          | 362,428             | 18%                          |
| More than 3 years and up to 7 years  | 1,053,370           | 42%                          | 660,604             | 33%                          | 1,001,330           | 42%                          | 658,723             | 34%                          |
| More than 7 years and up to 10 years | 570,168             | 23%                          | 484,936             | 24%                          | 536,528             | 22%                          | 476,950             | 24%                          |
| Above 10 years                       | 138,528             | 6%                           | 293,141             | 15%                          | 131,617             | 5%                           | 284,792             | 14%                          |
|                                      | <b>2,502,470</b>    | <b>100%</b>                  | <b>2,010,689</b>    | <b>100%</b>                  | <b>2,395,791</b>    | <b>100%</b>                  | <b>1,994,917</b>    | <b>100%</b>                  |
| Breakdown by type of the issuer      |                     |                              |                     |                              |                     |                              |                     |                              |
| a. Central Government                | 718,564             | 29%                          | 613,172             | 30%                          | 686,291             | 29%                          | 602,545             | 30%                          |
| b. State Government                  | 274,428             | 11%                          | 127,285             | 6%                           | 261,056             | 11%                          | 125,936             | 6%                           |
| c. Corporate Securities              | 1,509,478           | 60%                          | 1,270,232           | 64%                          | 1,448,444           | 60%                          | 1,266,436           | 64%                          |
|                                      | <b>2,502,470</b>    | <b>100%</b>                  | <b>2,010,689</b>    | <b>100%</b>                  | <b>2,395,792</b>    | <b>100%</b>                  | <b>1,994,917</b>    | <b>100%</b>                  |

**Note**

- 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.
- Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.