

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
 #REF!

(` in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at June 30, 2021	As % of total for this class	As at June 30, 2020	As % of total for this class	As at June 30, 2021	As % of total for this class	As at June 30, 2020	As % of total for this class
Break down by credit rating								
AAA rated	1,094,147	41%	1,201,616	48%	1,038,077	40%	1,138,484	48%
AA or better	255,662	10%	307,862	12%	250,037	10%	309,960	12%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,299,639	49%	992,992	40%	1,290,434	50%	947,347	40%
	2,649,448	100%	2,502,470	100%	2,578,548	100%	2,395,791	100%
Breakdown By Residual Maturity								
Up to 1 year	292,191	11%	182,812	7%	288,208	11%	182,508	8%
More than 1 year and upto 3 years	316,967	12%	557,592	22%	304,760	12%	543,807	23%
More than 3 years and up to 7 years	1,229,388	47%	1,053,370	42%	1,194,107	47%	1,001,330	42%
More than 7 years and up to 10 years	647,896	24%	570,168	23%	628,209	24%	536,529	22%
Above 10 years	163,006	6%	138,528	6%	163,264	6%	131,617	5%
	2,649,448	100%	2,502,470	100%	2,578,548	100%	2,395,791	100%
Breakdown by type of the issuer								
a. Central Government	911,157	34%	718,564	29%	906,630	35%	686,291	29%
b. State Government	388,483	15%	274,428	11%	383,804	15%	261,056	11%
c. Corporate Securities	1,349,808	51%	1,509,478	60%	1,288,114	50%	1,448,444	60%
	2,649,448	100%	2,502,470	100%	2,578,548	100%	2,395,791	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.