

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, 2020

(` in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at December 31, 2020	As % of total for this class	As at December 31, 2019	As % of total for this class	As at December 31, 2020	As % of total for this class	As at December 31, 2019	As % of total for this class
Break down by credit rating								
AAA rated	1,145,295	44%	1,006,360	48%	1,070,436	43%	984,233	48%
AA or better	282,966	11%	309,730	15%	274,942	11%	313,100	15%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,165,620	45%	781,724	37%	1,123,207	46%	771,449	37%
	2,593,881	100%	2,097,814	100%	2,468,585	100%	2,068,782	100%
Breakdown By Residual Maturity								
Up to 1 year	218,845	8%	177,582	8%	216,538	9%	177,688	9%
More than 1 year and upto 3 years	367,358	14%	518,767	25%	351,753	14%	513,968	25%
More than 3 years and up to 7 years	1,135,738	44%	812,037	39%	1,072,853	43%	800,597	38%
More than 7 years and up to 10 years	682,944	26%	366,110	17%	645,120	26%	356,849	17%
Above 10 years	188,996	7%	223,318	11%	182,321	7%	219,680	11%
	2,593,881	100%	2,097,814	100%	2,468,585	100%	2,068,782	100%
Breakdown by type of the issuer								
a. Central Government	825,508	32%	633,141	30%	796,317	32%	625,946	30%
b. State Government	340,112	13%	148,583	7%	326,890	13%	145,503	7%
c. Corporate Securities	1,428,261	55%	1,316,090	63%	1,345,378	54%	1,297,333	63%
	2,593,881	100%	2,097,814	100%	2,468,585	100%	2,068,782	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.