

**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  
 Statement as on March 31, 2020  
 (CIN) L67200MH2000PLC129408

**Year: 2019-20**  
*(₹ in Lakhs)*

**Detail regarding debt securities**

	Market Value				Book Value			
	As at March 31, 2020	As % of total for this class	As at March 31, 2019	As % of total for this class	As at March 31, 2020	As % of total for this class	As at March 31, 2019	As % of total for this class
<b>Break down by credit rating</b>								
AAA rated	1,097,778	47%	883,670	48%	1,061,584	48%	884,113	48%
AA or better	321,004	14%	295,874	16%	324,918	14%	302,085	16%
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)	890,930	39%	671,714	36%	867,457	38%	674,188	36%
	<b>2,309,712</b>	<b>100%</b>	<b>1,851,258</b>	<b>100%</b>	<b>2,253,959</b>	<b>100%</b>	<b>1,860,386</b>	<b>100%</b>
<b>Breakdown By Residual Maturity</b>								
Up to 1 year	175,562	8%	102,030	6%	176,265	8%	102,043	5%
More than 1 year and upto 3 years	593,843	26%	183,260	10%	590,620	26%	184,954	10%
More than 3 years and up to 7 years	902,876	39%	655,179	35%	875,548	39%	659,568	36%
More than 7 years and up to 10 years	488,847	21%	589,212	31%	468,045	21%	590,506	32%
Above 10 years	148,584	6%	321,577	17%	143,481	6%	323,315	17%
	<b>2,309,712</b>	<b>100%</b>	<b>1,851,258</b>	<b>100%</b>	<b>2,253,959</b>	<b>100%</b>	<b>1,860,386</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	618,993	27%	559,844	30%	601,812	27%	563,279	30%
b. State Government	271,937	12%	111,870	6%	265,645	12%	110,910	6%
c. Corporate Securities	1,418,782	61%	1,179,544	64%	1,386,502	61%	1,186,197	64%
	<b>2,309,712</b>	<b>100%</b>	<b>1,851,258</b>	<b>100%</b>	<b>2,253,959</b>	<b>100%</b>	<b>1,860,386</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.