

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 March 31, 2021

(₹ in Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at March 31, 2021	As % of total for this class	As at March 31, 2020	As % of total for this class	As at March 31, 2021	As % of total for this class	As at March 31, 2020	As % of total for this class
Break down by credit rating								
AAA rated	1,140,624	45%	1,097,778	47%	1,085,132	43%	1,061,584	48%
AA or better	269,395	10%	321,004	14%	265,002	11%	324,918	14%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,176,282	45%	890,930	39%	1,167,401	46%	867,457	38%
	2,586,301	100%	2,309,712	100%	2,517,535	100%	2,253,959	100%
Breakdown By Residual Maturity								
Up to 1 year	204,468	8%	175,562	8%	203,257	8%	176,265	8%
More than 1 year and upto 3 years	397,279	15%	593,843	26%	385,329	15%	590,620	26%
More than 3 years and up to 7 years	1,180,044	46%	902,876	39%	1,144,133	46%	875,548	39%
More than 7 years and up to 10 years	647,420	25%	488,847	21%	627,986	25%	468,045	21%
Above 10 years	157,090	6%	148,584	6%	156,830	6%	143,481	6%
	2,586,301	100%	2,309,712	100%	2,517,535	100%	2,253,959	100%
Breakdown by type of the issuer								
a. Central Government	823,049	32%	618,993	27%	818,803	32%	601,812	27%
b. State Government	353,234	14%	271,937	12%	348,598	14%	265,645	12%
c. Corporate Securities	1,410,018	54%	1,418,782	61%	1,350,134	54%	1,386,502	61%
	2,586,301	100%	2,309,712	100%	2,517,535	100%	2,253,959	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.