

**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, 2019**

(₹ in Lakhs)

**Detail regarding debt securities**

	Market Value				Book Value			
	As at December 31, 2019	As % of total for this class	As at December 31, 2018	As % of total for this class	As at December 31, 2019	As % of total for this class	As at December 31, 2018	As % of total for this class
<b>Break down by credit rating</b>								
AAA rated	1,006,360	48%	766,226	46%	984,233	48%	774,950	46%
AA or better	309,730	15%	280,320	17%	313,100	15%	287,049	17%
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)	781,724	37%	628,498	38%	771,449	37%	630,905	37%
	<b>2,097,814</b>	<b>100%</b>	<b>1,675,044</b>	<b>100%</b>	<b>2,068,782</b>	<b>100%</b>	<b>1,692,904</b>	<b>100%</b>
<b>Breakdown By Residual Maturity</b>								
Up to 1 year	177,582	8%	58,852	4%	177,688	9%	58,964	3%
More than 1 year and upto 3 years	518,767	25%	195,251	12%	513,968	25%	198,167	12%
More than 3 years and up to 7 years	812,037	39%	633,901	38%	800,597	38%	643,363	38%
More than 7 years and up to 10 years	366,110	17%	434,309	25%	356,849	17%	439,112	25%
Above 10 years	223,318	11%	352,731	21%	219,680	11%	353,298	21%
	<b>2,097,814</b>	<b>100%</b>	<b>1,675,044</b>	<b>100%</b>	<b>2,068,782</b>	<b>100%</b>	<b>1,692,904</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	633,141	30%	522,274	31%	625,946	30%	525,123	31%
b. State Government	148,583	7%	106,224	6%	145,503	7%	105,782	6%
c. Corporate Securities	1,316,090	63%	1,046,546	62%	1,297,333	63%	1,061,999	63%
	<b>2,097,814</b>	<b>100%</b>	<b>1,675,044</b>	<b>100%</b>	<b>2,068,782</b>	<b>100%</b>	<b>1,692,904</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.