

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

Year: 2022-23

Statement as on June 30, 2022

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at June 30, 2022	As % of total for this class	As at June 30, 2021	As % of total for this class	As at June 30, 2022	As % of total for this class	As at June 30, 2021	As % of total for this class
Break down by credit rating								
AAA rated	1,269,628	39%	1,384,246	44%	1,273,735	39%	1,325,443	43%
AA or better	106,305	3%	266,438	8%	106,061	3%	260,542	9%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,853,367	58%	1,487,489	48%	1,926,701	58%	1,478,710	48%
Total (A)	3,229,300	100%	3,138,173	100%	3,306,497	100%	3,064,695	100%
Breakdown By Residual Maturity								
Up to 1 year	405,882	13%	371,474	12%	405,201	12%	366,199	12%
more than 1 year and upto 3 years	373,450	12%	380,761	12%	371,957	11%	366,618	12%
More than 3 years and up to 7 years	1,293,369	39%	1,395,329	45%	1,324,510	41%	1,360,304	45%
More than 7 years and up to 10 years	665,887	21%	824,920	26%	695,062	21%	805,660	26%
above 10 years	490,712	15%	165,689	5%	509,767	15%	165,914	5%
Total (B)	3,229,300	100%	3,138,173	100%	3,306,497	100%	3,064,695	100%
Breakdown by type of the issuer								
a. Central Government	1,302,474	40%	1,068,152	34%	1,358,117	41%	1,064,634	35%
b. State Government	550,893	17%	419,337	13%	568,584	17%	414,075	14%
c. Corporate Securities	1,375,933	43%	1,650,684	53%	1,379,796	42%	1,585,986	51%
Total (C)	3,229,300	100%	3,138,173	100%	3,306,497	100%	3,064,695	100.00%

Note

(a) In case of a debt instrument is rated by more than one agency, then the lowest rating is taken for the purpose of classification.

(b) Market value of the securities is in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.