

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 September 30, 2022

Year: 2022-23

(₹ in Lakhs)

Detail Regarding debt securities

| | Market Value | | | | Book Value | | | |
|--|--------------------------|------------------------------|--------------------------|------------------------------|--------------------------|------------------------------|--------------------------|------------------------------|
| | As at September 30, 2022 | As % of total for this class | As at September 30, 2021 | As % of total for this class | As at September 30, 2022 | As % of total for this class | As at September 30, 2021 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 1,255,530 | 39% | 1,417,299 | 43% | 1,258,761 | 38% | 1,352,763 | 44% |
| AA or better | 151,950 | 5% | 255,641 | 8% | 152,007 | 5% | 249,488 | 8% |
| Rated below AA but above A | - | 0% | - | 0% | - | 0% | - | 0% |
| Rated below A but above B | - | 0% | - | 0% | - | 0% | - | 0% |
| Any other (Sovereign) | 1,849,708 | 56% | 1,517,380 | 49% | 1,910,936 | 57% | 1,499,067 | 48% |
| Total (A) | 3,257,188 | 100% | 3,190,320 | 100% | 3,321,704 | 100% | 3,101,318 | 100% |
| Breakdown By Residual Maturity | | | | | | | | |
| Up to 1 year | 283,078 | 9% | 352,744 | 11% | 282,984 | 9% | 346,452 | 11% |
| more than 1 year and upto 3 years | 333,835 | 10% | 345,056 | 11% | 333,437 | 10% | 333,293 | 11% |
| More than 3 years and up to 7 years | 1,315,170 | 41% | 1,496,230 | 48% | 1,345,329 | 40% | 1,451,609 | 48% |
| More than 7 years and up to 10 years | 725,674 | 22% | 849,362 | 27% | 749,580 | 23% | 822,681 | 27% |
| above 10 years | 599,431 | 18% | 146,928 | 5% | 610,374 | 18% | 147,283 | 5% |
| Total (B) | 3,257,188 | 100% | 3,190,320 | 100% | 3,321,704 | 100% | 3,101,318 | 100% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 1,321,938 | 41% | 1,039,815 | 33% | 1,369,120 | 41% | 1,030,198 | 33% |
| b. State Government | 527,770 | 16% | 477,566 | 15% | 541,816 | 16% | 468,868 | 15% |
| c. Corporate Securities | 1,407,480 | 43% | 1,672,939 | 52% | 1,410,768 | 43% | 1,602,252 | 52% |
| Total (C) | 3,257,188 | 100% | 3,190,320 | 100% | 3,321,704 | 100% | 3,101,318 | 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.