

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, 2023

Year: 2022-23

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at March 31, 2023	As % of total for this class	As at March 31, 2022	As % of total for this class	As at March 31, 2023	As % of total for this class	As at March 31, 2022	As % of total for this class
Break down by credit rating								
AAA rated	1,360,146	38%	1,353,784	41%	1,367,418	38%	1,312,877	42%
AA or better	230,968	7%	230,253	7%	231,646	7%	227,569	7%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,912,180	55%	1,622,834	52%	1,956,725	55%	1,634,491	51%
Total (A)	3,503,294	100%	3,206,871	100%	3,555,789	100%	3,174,937	100%
Breakdown By Residual Maturity								
Up to 1 year	196,115	6%	416,268	13%	197,051	6%	412,482	12%
more than 1 year and upto 3 years	380,390	11%	435,094	14%	386,121	11%	420,759	12%
More than 3 years and up to 7 years	1,373,739	39%	1,441,736	44%	1,402,916	39%	1,419,352	46%
More than 7 years and up to 10 years	779,958	22%	635,273	20%	794,169	22%	639,750	20%
above 10 years	773,092	22%	278,500	9%	775,532	22%	282,594	9%
Total (B)	3,503,294	100%	3,206,871	100%	3,555,789	100%	3,174,937	100%
Breakdown by type of the issuer								
a. Central Government	1,384,087	40%	1,105,896	34%	1,415,677	40%	1,120,059	35%
b. State Government	528,093	15%	516,938	16%	541,048	15%	514,433	16%
c. Corporate Securities	1,591,114	45%	1,584,037	50%	1,599,064	45%	1,540,445	49%
Total (C)	3,503,294	100%	3,206,871	100%	3,555,789	100%	3,174,937	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.

PD/2022-23/Q4/Ver. Dated April 19, 2023