

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, 2021

Year: 2021-22

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at September 30, 2021	As % of total for this class	As at September 30, 2020	As % of total for this class	As at September 30, 2021	As % of total for this class	As at September 30, 2020	As % of total for this class
Break down by credit rating								
AAA rated	1,417,299	44%	1,163,713	45%	1,352,763	44%	1,105,303	45%
AA or better	255,641	8%	308,266	12%	249,489	8%	304,921	12%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,517,380	48%	1,091,737	43%	1,499,066	48%	1,065,067	43%
Total (A)	3,190,320	100%	2,563,716	100%	3,101,318	100%	2,475,291	100%
Breakdown By Residual Maturity								
Up to 1 year	352,744	11%	212,087	8%	346,452	11%	211,660	9%
more than 1 year and upto 3 years	345,056	11%	467,926	19%	333,293	11%	454,574	18%
More than 3 years and up to 7 years	1,496,230	47%	1,133,318	44%	1,451,610	47%	1,090,712	44%
More than 7 years and up to 10 years	849,362	27%	594,705	23%	822,681	27%	567,129	23%
above 10 years	146,928	4%	155,680	6%	147,282	5%	151,216	6%
Total (B)	3,190,320	100%	2,563,716	100%	3,101,318	100%	2,475,291	100%
Breakdown by type of the issuer								
a. Central Government	1,039,815	33%	786,197	31%	1,030,198	33%	767,607	31%
b. State Government	477,566	15%	305,541	12%	468,868	15%	297,460	12%
c. Corporate Securities	1,672,939	52%	1,471,978	57%	1,602,252	52%	1,410,224	57%
Total (C)	3,190,320	100%	2,563,716	100%	3,101,318	100%	2,475,291	100%

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.

(c) Pursuant to the Scheme of demerger of Bharti Axa General Insurance Company limited with ICICI Lombard General Insurance Company limited become effective from September 8, 2021, the Company has given impact of the scheme in the current financial year. Consequently, the comparative figures reported for the quarter ended and upto the quarter ended September 30, 2020 does not include the effect of the demerger and are not strictly comparable.