

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: 2021-22

Statement as on December 31, 2021

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at December 31, 2021	As % of total for this class	As at December 31, 2020	As % of total for this class	As at December 31, 2021	As % of total for this class	As at December 31, 2020	As % of total for this class
Break down by credit rating								
AAA rated	1,398,491	43%	1,145,295	44%	1,348,169	43%	1,070,436	43%
AA or better	228,922	7%	282,966	11%	225,012	7%	274,942	11%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,540,218	50%	1,165,620	45%	1,535,477	50%	1,123,207	46%
Total (A)	3,167,631	100%	2,593,881	100%	3,108,658	100%	2,468,585	100%
Breakdown By Residual Maturity								
Up to 1 year	361,805	11%	218,845	8%	357,543	11%	216,538	9%
more than 1 year and upto 3 years	323,824	10%	367,358	14%	314,663	10%	351,753	14%
More than 3 years and up to 7 years	1,575,378	50%	1,135,738	45%	1,537,584	50%	1,072,853	43%
More than 7 years and up to 10 years	761,238	24%	682,944	26%	751,739	24%	645,120	27%
above 10 years	145,386	5%	188,996	7%	147,129	5%	182,321	7%
Total (B)	3,167,631	100%	2,593,881	100%	3,108,658	100%	2,468,585	100%
Breakdown by type of the issuer								
a. Central Government	1,063,990	34%	825,508	32%	1,064,128	34%	796,317	33%
b. State Government	476,228	15%	340,112	13%	471,349	15%	326,890	13%
c. Corporate Securities	1,627,413	51%	1,428,261	55%	1,573,181	51%	1,345,378	54%
Total (C)	3,167,631	100%	2,593,881	100%	3,108,658	100%	2,468,585	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. The comparative figures reported as on December 31, 2020 does not include the effect of the demerger and are not strictly comparable