

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 March 31, 2022

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at March 31, 2022	As % of total for this class	As at March 31, 2021	As % of total for this class	As at March 31, 2022	As % of total for this class	As at March 31, 2021	As % of total for this class
Break down by credit rating								
AAA rated	1,353,784	41%	1,140,624	45%	1,312,877	42%	1,085,132	43%
AA or better	230,253	7%	269,395	10%	227,569	7%	265,002	11%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,622,834	52%	1,176,282	45%	1,634,491	51%	1,167,401	46%
Total (A)	3,206,871	100%	2,586,301	100%	3,174,937	100%	2,517,535	100%
Breakdown By Residual Maturity								
Up to 1 year	416,268	13%	204,468	8%	412,482	13%	203,257	8%
more than 1 year and upto 3 years	435,094	14%	397,279	15%	420,759	12%	385,329	15%
More than 3 years and up to 7 years	1,441,736	44%	1,180,044	46%	1,419,352	46%	1,144,133	46%
More than 7 years and up to 10 years	635,273	20%	647,420	25%	639,750	20%	627,986	25%
above 10 years	278,500	9%	157,090	6%	282,594	9%	156,830	6%
Total (B)	3,206,871	100%	2,586,301	100%	3,174,937	100%	2,517,535	100%
Breakdown by type of the issuer								
a. Central Government	1,105,896	34%	823,049	31%	1,120,059	35%	818,803	32%
b. State Government	516,938	16%	353,234	14%	514,433	16%	348,598	14%
c. Corporate Securities	1,584,037	50%	1,410,018	55%	1,540,445	49%	1,350,134	54%
Total (C)	3,206,871	100%	2,586,301	100%	3,174,937	100%	2,517,535	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.

(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 March 31, 2021 do not include the effect of the demerger and are not strictly comparable.