

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, 2023

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at September 30, 2023	As % of total for this class	As at September 30, 2022	As % of total for this class	As at September 30, 2023	As % of total for this class	As at September 30, 2022	As % of total for this class
Break down by credit rating								
AAA rated	1,568,119	42%	1,255,530	39%	1,570,881	41%	1,258,761	38%
AA or better	319,132	8%	151,950	5%	318,437	8%	152,007	5%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,893,603	50%	1,849,708	56%	1,929,288	51%	1,910,936	57%
Total (A)	3,780,854	100%	3,257,188	100%	3,818,606	100%	3,321,704	100%
Breakdown By Residual Maturity								
Up to 1 year	176,640	5%	283,078	9%	177,190	5%	282,984	9%
more than 1 year and upto 3 years	633,544	17%	333,835	10%	643,117	17%	333,437	10%
More than 3 years and up to 7 years	1,247,924	33%	1,315,170	41%	1,274,777	33%	1,345,329	40%
More than 7 years and up to 10 years	856,423	23%	725,674	22%	859,019	22%	749,580	23%
above 10 years	866,323	22%	599,431	18%	864,503	23%	610,374	18%
Total (B)	3,780,854	100%	3,257,188	100%	3,818,606	100%	3,321,704	100%
Breakdown by type of the issuer								
a. Central Government	1,415,216	37%	1,321,938	41%	1,442,506	38%	1,369,120	41%
b. State Government	478,387	13%	527,770	16%	486,782	13%	541,816	16%
c. Corporate Securities	1,887,251	50%	1,407,480	43%	1,889,318	49%	1,410,768	43%
Total (C)	3,780,854	100%	3,257,188	100%	3,818,606	100%	3,321,704	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.

PD/2023-24/H1/Ver. Dated October 19, 2023