

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 June 30, 2021

Year: 2021-22

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at June 30, 2021	As % of total for this class	As at June 30, 2020	As % of total for this class	As at June 30, 2021	As % of total for this class	As at June 30, 2020	As % of total for this class
Break down by credit rating								
AAA rated	1,384,246	44%	1,201,616	48%	1,325,443	43%	1,138,484	48%
AA or better	266,438	8%	307,862	12%	260,542	9%	309,960	13%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,487,489	47%	992,992	40%	1,478,710	48%	947,347	40%
Total (A)	3,138,173	100%	2,502,470	100%	3,064,695	100%	2,395,791	100%
Breakdown By Residual Maturity								
Up to 1 year	371,474	12%	182,812	7%	366,199	12%	182,508	8%
more than 1 year and upto 3 years	380,761	12%	557,592	23%	366,618	12%	543,807	23%
More than 3 years and up to 7 years	1,395,329	44%	1,053,370	42%	1,360,304	44%	1,001,330	42%
More than 7 years and up to 10 years	824,920	26%	570,168	23%	805,660	26%	536,528	23%
above 10 years	165,689	5%	138,528	6%	165,914	5%	131,618	5%
Total (B)	3,138,173	100%	2,502,470	100%	3,064,695	100%	2,395,791	100%
Breakdown by type of the issuer								
a. Central Government	1,068,152	34%	718,564	29%	1,064,634	35%	686,291	29%
b. State Government	419,337	13%	274,428	11%	414,075	14%	261,056	11%
c. Corporate Securities	1,650,684	53%	1,509,478	60%	1,585,985	52%	1,448,444	60%
Total (C)	3,138,173	100%	2,502,470	100%	3,064,695	100%	2,395,791	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 Company has restated its financials as on June 30, 2021. The comparative figures reported as on June 30, 2020 does not include the effect of the demerger and are not strictly comparable