

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, 2023

Year: 2023-24

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at June 30, 2023	As % of total for this class	As at June 30, 2022	As % of total for this class	As at June 30, 2023	As % of total for this class	As at June 30, 2022	As % of total for this class
Break down by credit rating								
AAA rated	1,558,372	42%	1,269,628	39%	1,556,583	42%	1,273,735	39%
AA or better	236,712	6%	106,305	3%	235,890	6%	106,061	3%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,908,069	52%	1,853,367	58%	1,935,227	52%	1,926,701	58%
Total (A)	3,703,153	100%	3,229,300	100%	3,727,700	100%	3,306,497	100%
Breakdown By Residual Maturity								
Up to 1 year	172,499	5%	405,882	13%	173,204	5%	405,201	12%
more than 1 year and upto 3 years	521,691	14%	373,450	12%	527,309	14%	371,957	10%
More than 3 years and up to 7 years	1,314,205	35%	1,293,369	39%	1,335,086	36%	1,324,510	41%
More than 7 years and up to 10 years	857,087	23%	665,887	21%	861,162	23%	695,062	21%
above 10 years	837,671	23%	490,712	15%	830,939	22%	509,767	16%
Total (B)	3,703,153	100%	3,229,300	100%	3,727,700	100%	3,306,497	100%
Breakdown by type of the issuer								
a. Central Government	1,426,060	39%	1,302,474	40%	1,446,820	39%	1,358,117	41%
b. State Government	482,010	13%	550,893	17%	488,407	13%	568,584	17%
c. Corporate Securities	1,795,083	48%	1,375,933	43%	1,792,473	48%	1,379,796	42%
Total (C)	3,703,153	100%	3,229,300	100%	3,727,700	100%	3,306,497	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.

PD/2023-24/Q1/Ver. Dated July 19, 2023