

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 December 31, 2023

(₹ in Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at December 31, 2023	As % of total for this class	As at December 31, 2022	As % of total for this class	As at December 31, 2023	As % of total for this class	As at December 31, 2022	As % of total for this class
Break down by credit rating								
AAA rated	1,601,239	42%	1,271,678	38%	1,606,539	42%	1,273,034	38%
AA or better	323,005	8%	168,944	5%	322,445	8%	167,661	5%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Any other (Sovereign)	1,921,510	50%	1,897,458	57%	1,953,669	50%	1,947,524	57%
Total (A)	3,845,754	100%	3,338,080	100%	3,882,653	100%	3,388,219	100%
Breakdown By Residual Maturity								
Up to 1 year	143,290	4%	211,384	6%	143,517	4%	211,981	9%
more than 1 year and upto 3 years	576,550	15%	336,238	10%	585,312	15%	338,371	10%
More than 3 years and up to 7 years	1,233,584	32%	1,325,180	40%	1,261,447	32%	1,353,404	40%
More than 7 years and up to 10 years	959,263	25%	704,075	21%	960,607	25%	718,758	23%
above 10 years	933,067	24%	761,203	23%	931,770	24%	765,705	18%
Total (B)	3,845,754	100%	3,338,080	100%	3,882,653	100%	3,388,219	100%
Breakdown by type of the issuer								
a. Central Government	1,400,582	36%	1,366,040	41%	1,422,248	36%	1,403,725	41%
b. State Government	520,928	14%	531,418	16%	531,421	14%	543,799	16%
c. Corporate Securities	1,924,244	50%	1,440,622	43%	1,928,983	50%	1,440,695	43%
Total (C)	3,845,754	100%	3,338,080	100%	3,882,653	100%	3,388,219	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/2023-24/9M/Ver. Dated January 17, 2024