

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

Statement as on March 31, 2013

(₹ in Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at March 31, 2013	As % of total for this class	As at March 31, 2012	As % of total for this class	As at March 31, 2013	As % of total for this class	As at March 31, 2012	As % of total for this class
Break down by credit rating								
AAA rated	244,814	40%	253,619	52%	241,822	40%	255,469	51%
AA or better	29,844	5%	22,394	4%	29,779	5%	22,573	4%
Rated below AA but above A	3,131	1%	-	-	3,000	1%	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	326,715	54%	213,311	44%	326,431	54%	223,193	45%
	604,504	100%	489,323	100%	601,032	100%	501,235	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	69,313	11%	118,714	24%	69,322	12%	119,007	23%
More than 1 year and upto 3 years	97,516	16%	115,799	24%	98,250	16%	118,452	24%
More than 3 years and up to 7 years	159,846	26%	56,389	12%	159,088	26%	58,156	12%
More than 7 years and up to 10 years	49,156	8%	50,137	10%	48,068	8%	50,085	10%
Above 10 years	228,673	39%	148,284	30%	226,304	38%	155,535	31%
	604,504	100%	489,323	100%	601,032	100%	501,235	100%
Breakdown by type of the issuer								
a. Central Government	308,262	51%	213,311	44%	308,406	51%	223,193	45%
b. State Government	18,453	3%	-	-	18,025	3%	-	-
c. Corporate Securities	277,789	46%	276,012	56%	274,601	46%	278,042	55%
	604,504	100%	489,323	100%	601,032	100%	501,235	100%

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.