

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 September 30, 2012

(₹ in Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at September 30, 2012	As % of total for this class	As at March 31, 2012	As % of total for this class	As at September 30, 2012	As % of total for this class	As at March 31, 2012	As % of total for this class
Break down by credit rating								
AAA rated	241,933	45%	253,619	52%	240,810	45%	255,469	51%
AA or better	16,206	3%	22,394	4%	16,071	3%	22,573	4%
Rated below AA but above A	3,074	1%	-	-	3,000	1%	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	274,547	51%	213,311	44%	278,561	51%	223,193	45%
	535,760	100%	489,323	100%	538,442	100%	501,235	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	108,836	20%	118,714	24%	108,940	20%	119,007	24%
More than 1 year and upto 3 years	95,172	18%	115,799	24%	96,237	18%	118,452	24%
More than 3 years and up to 7 years	67,018	13%	56,389	12%	67,524	13%	58,156	12%
More than 7 years and up to 10 years	67,858	13%	50,137	10%	66,722	12%	50,085	10%
Above 10 years	196,876	36%	148,284	30%	199,019	37%	155,535	31%
	535,760	100%	489,323	100%	538,442	100%	501,235	100%
Breakdown by type of the issuer								
a. Central Government	274,547	51%	213,311	44%	278,561	52%	223,193	45%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	261,213	49%	276,012	56%	259,881	48%	278,042	55%
	535,760	100%	489,323	100%	538,442	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.