

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, 2011

(₹ In Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at March 31, 2011	As % of total for this class	As at March 31, 2010	As % of total for this class	As at March 31, 2011	As % of total for this class	As at March 31, 2010	As % of total for this class
Break down by credit rating								
AAA rated	257,682	67%	214,774	69%	258,305	66%	210,288	69%
AA or better	18,555	5%	17,173	6%	18,903	5%	16,754	5%
Rated below AA but above A	-	-	13	-	-	-	14	0%
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	107,861	28%	76,137	25%	115,069	29%	81,833	26%
	384,098	100%	308,097	100%	392,277	100%	308,889	100%
Break down by Residual Maturity								
Up to 1 year	79,978	21%	48,768	16%	80,016	19%	48,685	16%
More than 1 year and upto 3 years	101,227	26%	29,267	9%	102,005	30%	28,699	9%
More than 3 years and up to 7 years	101,164	26%	147,659	48%	104,070	25%	145,724	47%
More than 7 years and up to 10 years	45,011	12%	52,790	17%	44,562	11%	51,748	17%
Above 10 years	56,718	15%	29,613	10%	61,624	15%	34,033	11%
	384,098	100%	308,097	100%	392,277	100%	308,889	100%
Breakdown by type of the issuer								
a. Central Government	107,861	28%	76,137	25%	115,069	29%	81,833	26%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	276,237	72%	231,960	75%	277,208	71%	227,056	74%
	384,098	100%	308,097	100%	392,277	100%	308,889	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.