

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, 2010

(₹ in Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at September 30, 2010	As % of total for this class	As at March 31, 2010	As % of total for this class	As at September 30, 2010	As % of total for this class	As at March 31, 2010	As % of total for this class
Break down by credit rating								
AAA rated	213,303	59%	214,774	69%	209,165	57%	210,288	69%
AA or better	19,563	5%	17,173	6%	19,416	5%	16,754	5%
Rated below AA but above A	-	-	13	0%	-	0%	14	0%
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	131,275	36%	76,137	25%	138,046	38%	81,833	26%
	364,141	100%	308,097	100%	366,627	100%	308,889	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	35,454	10%	48,768	16%	35,458	10%	48,685	16%
More than 1 year and upto 3 years	56,316	15%	29,267	9%	56,448	15%	28,699	9%
More than 3 years and up to 7 years	145,397	40%	147,659	48%	144,357	39%	145,724	47%
More than 7 years and up to 10 years	51,035	14%	52,790	17%	49,839	14%	51,748	17%
Above 10 years	75,939	21%	29,613	10%	80,525	22%	34,033	11%
	364,141	100%	308,097	100%	366,627	100%	308,889	100%
Breakdown by type of the issuer								
a. Central Government	131,275	36%	76,137	25%	138,046	38%	81,833	26%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	232,866	64%	231,960	75%	228,581	62%	227,056	74%
	364,141	100%	308,097	100%	366,627	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.