

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, 2012

(₹ In Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at March, 31, 2012	As % of total for this class	As at March 31, 2011	As % of total for this class	As at March, 31, 2012	As % of total for this class	As at March 31, 2011	As % of total for this class
Break down by credit rating								
AAA rated	253,619	52%	257,682	67%	255,469	51%	258,305	66%
AA or better	22,394	4%	18,555	5%	22,573	4%	18,903	5%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	213,311	44%	107,861	28%	223,193	45%	115,069	29%
	489,323	100%	384,098	100%	501,235	100%	392,277	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	118,714	24%	79,977	21%	119,007	23%	80,016	19%
More than 1 year and upto 3 years	115,799	24%	101,227	26%	118,452	24%	102,005	30%
More than 3 years and up to 7 years	56,389	12%	101,164	26%	58,156	12%	104,070	25%
More than 7 years and up to 10 years	50,137	10%	45,011	12%	50,085	10%	44,562	11%
Above 10 years	148,284	30%	56,719	15%	155,535	31%	61,624	15%
	489,323	100%	384,098	100%	501,235	100%	392,277	100%
Breakdown by type of the issuer								
a. Central Government	213,311	44%	107,861	28%	223,193	45%	115,069	29%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	276,012	56%	276,237	72%	278,042	55%	277,208	71%
	489,323	100%	384,098	100%	501,235	100%	392,277	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.