

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 December 31, 2010

(₹ In Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at December 31, 2010	As % of total for this class	As at March 31, 2010	As % of total for this class	As at December 31, 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	260,168	66%	214,774	69%	259,271	65%	210,288	69%
AA or better	19,253	5%	17,173	6%	19,402	5%	16,754	5%
Rated below AA but above A	-	-	13	-	-	-	14	0%
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	113,772	29%	76,137	25%	121,561	30%	81,833	26%
	393,193	100%	308,097	100%	400,234	100%	308,889	100%
Break down by Residual Maturity								
Up to 1 year	72,640	18%	48,768	16%	73,139	18%	48,685	16%
More than 1 year and upto 3 years	72,396	18%	29,267	9%	73,430	19%	28,699	9%
More than 3 years and up to 7 years	134,088	35%	147,659	48%	135,044	34%	145,724	47%
More than 7 years and up to 10 years	50,441	13%	52,790	17%	49,580	12%	51,748	17%
Above 10 years	63,628	16%	29,613	10%	69,041	17%	34,033	11%
	393,193	100%	308,097	100%	400,235	100%	308,890	100%
Breakdown by type of the issuer								
a. Central Government	113,772	29%	76,137	25%	121,561	30%	81,833	26%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	279,421	71%	231,960	75%	278,673	70%	227,056	74%
	393,193	100%	308,097	100%	400,234	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.