

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 June 30, 2012

(₹ In Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at June 30, 2012	As % of total for this class	As at March 31, 2012	As % of total for this class	As at June 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	233,696	44%	253,619	52%	235,153	44%	255,469	51%
AA or better	23,427	5%	22,394	4%	23,583	4%	22,573	4%
Rated below AA but above A	3,056	1%	-	-	3,000	1%	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	272,704	51%	213,311	44%	279,933	52%	223,193	45%
	532,883	100%	489,323	100%	541,669	100%	501,235	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	90,740	17%	118,714	24%	90,943	17%	119,007	23%
More than 1 year and upto 3 years	127,062	24%	115,799	24%	129,303	24%	118,452	24%
More than 3 years and up to 7 years	59,702	11%	56,389	12%	61,394	11%	58,156	12%
More than 7 years and up to 10 years	40,295	8%	50,137	10%	39,687	7%	50,085	10%
Above 10 years	215,084	40%	148,284	30%	220,342	41%	155,535	31%
	532,883	100%	489,323	100%	541,669	100%	501,235	100%
Breakdown by type of the issuer								
a. Central Government	272,704	51%	213,311	44%	279,933	52%	223,193	45%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	260,179	49%	276,012	56%	261,736	48%	278,042	55%
	532,883	100%	489,323	100%	541,669	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.