

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

Statement as on December 31, 2011

(₹ In Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at December, 31, 2011	As % of total for this class	As at March 31, 2011	As % of total for this class	As at December, 31, 2011	As % of total for this class	As at March 31, 2011	As % of total for this class
<b>Break down by credit rating</b>								
AAA rated	261,756	52%	257,682	67%	263,409	52%	258,305	66%
AA or better	16,780	4%	18,555	5%	17,097	3%	18,903	5%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	221,542	44%	107,861	28%	232,379	45%	115,069	29%
	<b>500,078</b>	<b>100%</b>	<b>384,098</b>	<b>100%</b>	<b>512,885</b>	<b>100%</b>	<b>392,277</b>	<b>100%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	123,047	25%	79,977	21%	123,191	24%	80,016	19%
More than 1 year and upto 3 years	116,073	23%	101,227	26%	119,090	23%	102,005	30%
More than 3 years and up to 7 years	39,033	8%	101,164	26%	39,906	8%	104,070	25%
More than 7 years and up to 10 years	55,081	11%	45,011	12%	55,676	11%	44,562	11%
Above 10 years	166,844	33%	56,718	15%	175,022	34%	61,624	15%
	<b>500,078</b>	<b>100%</b>	<b>384,098</b>	<b>100%</b>	<b>512,885</b>	<b>100%</b>	<b>392,277</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	221,542	44%	107,861	28%	232,379	45%	115,069	29%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	278,536	56%	276,237	72%	280,506	55%	277,208	71%
	<b>500,078</b>	<b>100%</b>	<b>384,098</b>	<b>100%</b>	<b>512,885</b>	<b>100%</b>	<b>392,277</b>	<b>100%</b>

**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.