

Name of the Insurer: ICICI Lombard General Insurance Company Limited

Registration No. 115 dated August 03, 2001

Statement as on June 30, 2011

(₹ In Lakhs)

Detail regarding debt securities								
	Market Value				Book Value			
	As at June 30, 2011	As % of total for this class	As at March 31, 2011	As % of total for this class	As at June 30, 2011	As % of total for this class	As at March 31, 2011	As % of total for this class
Break down by credit rating								
AAA rated	282,792	66%	257,682	67%	285,230	65%	258,305	66%
AA or better	19,197	4%	18,555	5%	19,615	4%	18,903	5%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	126,464	30%	107,861	28%	135,651	31%	115,069	29%
	428,453	100%	384,098	100%	440,496	100%	392,277	100%
Break down by Residual Maturity								
Up to 1 year	119,016	28%	79,977	21%	119,053	27%	80,016	19%
More than 1 year and upto 3 years	119,941	28%	101,227	26%	121,350	28%	102,005	30%
More than 3 years and up to 7 years	88,537	21%	101,164	26%	92,279	21%	104,070	25%
More than 7 years and up to 10 years	43,977	10%	45,011	12%	44,543	10%	44,562	11%
Above 10 years	56,982	13%	56,718	15%	63,271	14%	61,624	15%
	428,453	100%	384,098	100%	440,496	100%	392,277	100%
Breakdown by type of the issuer								
a. Central Government	126,464	30%	107,861	28%	135,651	31%	115,069	29%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	301,989	70%	276,237	72%	304,845	69%	277,208	71%
	428,453	100%	384,098	100%	440,496	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.