

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: December 31, 2016

| Detail Regarding debt securities | | | | | | | | | | | | | | | | (₹ in Lakhs) |
|--|------------------|------------------|-------------------------------|------------------------------|------------------|------------------|-------------------------------|------------------------------|------------------|------------------|-------------------------------|------------------------------|------------------|------------------|-------------------------------|------------------------------|
| | Market value | | | | | | | | Book value | | | | | | | |
| | ULIP | Non-ULIP | Total as at December 31, 2016 | as % of total for this class | ULIP | Non-ULIP | Total as at December 31, 2015 | as % of total for this class | ULIP | Non-ULIP | Total as at December 31, 2016 | as % of total for this class | ULIP | Non-ULIP | Total as at December 31, 2015 | as % of total for this class |
| Break down by credit rating | | | | | | | | | | | | | | | | |
| AAA rated* | 3,343,420 | 2,655,041 | 5,998,461 | 94.9% | 2,839,576 | 2,119,910 | 4,959,486 | 94.1% | 3,343,420 | 2,496,741 | 5,840,161 | 94.9% | 2,839,576 | 2,091,479 | 4,931,055 | 94.1% |
| AA or better | 196,330 | 77,890 | 274,221 | 4.3% | 151,744 | 94,457 | 246,201 | 4.7% | 196,330 | 74,086 | 270,416 | 4.4% | 151,744 | 91,970 | 243,714 | 4.7% |
| Rated below AA but above A (A or better) | 19,066 | 27,879 | 46,945 | 0.7% | 30,735 | 33,215 | 63,950 | 1.2% | 19,066 | 26,416 | 45,482 | 0.7% | 30,735 | 32,861 | 63,596 | 1.2% |
| Rated below A but above B | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% |
| Any other | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% | - | - | - | 0.0% |
| | 3,558,816 | 2,760,811 | 6,319,627 | 100.0% | 3,022,055 | 2,247,582 | 5,269,637 | 100.0% | 3,558,816 | 2,597,243 | 6,156,059 | 100.0% | 3,022,055 | 2,216,311 | 5,238,366 | 100.0% |
| Break down by residual maturity | | | | | | | | | | | | | | | | |
| Upto 1 year | 1,329,315 | 171,648 | 1,500,963 | 23.8% | 1,112,286 | 225,677 | 1,337,963 | 25.4% | 1,329,315 | 170,840 | 1,500,155 | 24.4% | 1,112,286 | 225,178 | 1,337,464 | 25.5% |
| more than 1 year and upto 3 years | 297,269 | 116,202 | 413,472 | 6.5% | 100,961 | 86,125 | 187,086 | 3.6% | 297,269 | 112,524 | 409,793 | 6.7% | 100,961 | 84,940 | 185,900 | 3.5% |
| More than 3 years and up to 7 years | 1,068,269 | 513,595 | 1,581,865 | 25.0% | 530,878 | 346,247 | 877,125 | 16.6% | 1,068,269 | 484,622 | 1,552,891 | 25.2% | 530,878 | 336,862 | 867,740 | 16.6% |
| More than 7 years and up to 10 years | 213,316 | 362,672 | 575,988 | 9.1% | 368,834 | 277,987 | 646,821 | 12.3% | 213,316 | 344,889 | 558,205 | 9.1% | 368,834 | 272,627 | 641,461 | 12.2% |
| More than 10 years and up to 15 years | 410,963 | 420,474 | 831,437 | 13.2% | 319,887 | 417,356 | 737,244 | 14.0% | 410,963 | 387,142 | 798,105 | 13.0% | 319,887 | 406,327 | 726,215 | 13.9% |
| More than 15 years and up to 20 years | 82,283 | 437,271 | 519,555 | 8.2% | 241,139 | 271,578 | 512,717 | 9.7% | 82,283 | 405,430 | 487,713 | 7.9% | 241,139 | 267,469 | 508,607 | 9.7% |
| Above 20 years | 157,399 | 738,948 | 896,348 | 14.2% | 348,071 | 622,611 | 970,681 | 18.4% | 157,399 | 691,797 | 849,196 | 13.8% | 348,071 | 622,907 | 970,978 | 18.5% |
| | 3,558,816 | 2,760,811 | 6,319,627 | 100.0% | 3,022,055 | 2,247,582 | 5,269,637 | 100.0% | 3,558,816 | 2,597,243 | 6,156,059 | 100.0% | 3,022,055 | 2,216,311 | 5,238,366 | 100.0% |
| Breakdown by type of the issuer | | | | | | | | | | | | | | | | |
| a. Central Government* | 1,482,409 | 1,798,466 | 3,280,875 | 51.9% | 1,519,967 | 1,477,953 | 2,997,920 | 56.9% | 1,482,409 | 1,675,972 | 3,158,381 | 51.3% | 1,519,967 | 1,461,456 | 2,981,423 | 56.9% |
| b. State Government | 217,992 | 171,853 | 389,845 | 6.2% | 31,871 | 37,477 | 69,348 | 1.3% | 217,992 | 166,691 | 384,683 | 6.2% | 31,871 | 36,720 | 68,591 | 1.3% |
| c. Corporate Securities | 1,858,415 | 790,492 | 2,648,907 | 41.9% | 1,470,217 | 732,152 | 2,202,369 | 41.8% | 1,858,415 | 754,581 | 2,612,996 | 42.4% | 1,470,217 | 718,135 | 2,188,552 | 41.8% |
| | 3,558,816 | 2,760,811 | 6,319,627 | 100.0% | 3,022,055 | 2,247,582 | 5,269,637 | 100.0% | 3,558,816 | 2,597,243 | 6,156,059 | 100.0% | 3,022,055 | 2,216,311 | 5,238,366 | 100.0% |

- Note**
1. The detail of ULIP and Non-ULIP will be given separately
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations

Notes:
* All sovereign instruments and AAA equivalent rated instruments are disclosed under this category
includes T-Bill and CBLO investments guaranteed by Clearing Corporation of India Limited