

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: September 30, 2015

Detail Regarding debt securities																(₹ in Lakhs)
	Market value								Book value							
	ULIP	Non-ULIP	Total as at September 30, 2015	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2014	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2015	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2014	as % of total for this class
Break down by credit rating																
AAA rated*	2,803,136	2,062,528	4,865,664	93.9%	2,459,415	1,768,734	4,228,148	95.1%	2,803,136	1,993,393	4,796,530	93.9%	2,459,415	1,781,430	4,240,845	95.1%
AA or better	162,483	97,697	260,181	5.0%	117,216	83,856	201,072	4.5%	162,483	94,998	257,481	5.0%	117,216	84,106	201,322	4.5%
Rated below AA but above A (A or better)	22,763	33,338	56,100	1.1%	1,384	14,035	15,419	0.3%	22,763	32,977	55,739	1.1%	1,384	13,604	14,988	0.3%
Rated below A but above B	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	2,988,382	2,193,563	5,181,945	100.0%	2,578,015	1,866,625	4,444,640	100.0%	2,988,382	2,121,368	5,109,750	100.0%	2,578,015	1,879,140	4,457,155	100.0%
Break down by residual maturity																
Upto 1 year	1,073,571	174,287	1,247,857	24.1%	1,108,124	226,844	1,334,968	30.0%	1,073,571	173,596	1,247,167	24.4%	1,108,124	226,701	1,334,825	29.9%
more than 1 year and upto 3 years	85,562	89,843	175,405	3.4%	189,313	103,224	292,537	6.6%	85,562	88,520	174,082	3.4%	189,313	102,776	292,089	6.6%
More than 3 years and up to 7 years	523,000	381,971	904,971	17.5%	294,204	287,181	581,385	13.1%	523,000	370,283	893,284	17.5%	294,204	286,505	580,709	13.0%
More than 7 years and up to 10 years	382,756	314,806	697,563	13.5%	408,617	319,338	727,954	16.4%	382,756	304,932	687,688	13.5%	408,617	319,708	728,324	16.3%
More than 10 years and up to 15 years	399,985	341,884	741,869	14.3%	305,423	337,012	642,434	14.5%	399,985	326,252	726,237	14.2%	305,423	338,759	644,182	14.5%
More than 15 years and up to 20 years	225,085	352,381	577,466	11.1%	148,435	263,520	411,956	9.3%	225,085	337,037	562,122	11.0%	148,435	265,769	414,204	9.3%
Above 20 years	298,422	538,392	836,814	16.1%	123,899	329,506	453,405	10.2%	298,422	520,748	819,170	16.0%	123,899	338,922	462,821	10.4%
	2,988,382	2,193,563	5,181,945	100.0%	2,578,015	1,866,625	4,444,640	100.0%	2,988,382	2,121,368	5,109,750	100.0%	2,578,015	1,879,140	4,457,155	100.0%
Breakdown by type of the issuer																
a. Central Government*	1,482,400	1,413,049	2,895,450	55.9%	1,069,879	1,044,653	2,114,532	47.6%	1,482,400	1,361,192	2,843,592	55.7%	1,069,879	1,058,256	2,128,135	47.7%
b. State Government	8,938	50,323	59,261	1.1%	4,967	73,984	78,950	1.8%	8,938	48,647	57,585	1.1%	4,967	74,764	79,731	1.8%
c. Corporate Securities	1,497,044	730,190	2,227,235	43.0%	1,503,169	747,988	2,251,157	50.6%	1,497,044	711,529	2,208,573	43.2%	1,503,169	746,119	2,249,289	50.5%
	2,988,382	2,193,563	5,181,945	100.0%	2,578,015	1,866,625	4,444,640	100.0%	2,988,382	2,121,368	5,109,750	100.0%	2,578,015	1,879,140	4,457,155	100.0%

Note

- The detail of ULIP and Non-ULIP will be given separately
- 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