

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited Date: September 30, 2011

| (Rs in Lakhs) | | | | | | | | | | | | | | | | |
|--|------------------|----------------|--------------------------------|------------------------------|------------------|----------------|--------------------------------|------------------------------|------------------|----------------|--------------------------------|------------------------------|------------------|----------------|--------------------------------|------------------------------|
| Detail Regarding debt securities | | | | | | | | | | | | | | | | |
| | Market Value | | | | | | | | Book Value | | | | | | | |
| | ULIP | Non-ULIP | Total as at September 30, 2011 | as % of total for this class | ULIP | Non-ULIP | Total as at September 30, 2010 | as % of total for this class | ULIP | Non-ULIP | Total as at September 30, 2011 | as % of total for this class | ULIP | Non-ULIP | Total as at September 30, 2010 | as % of total for this class |
| Break down by credit rating | | | | | | | | | | | | | | | | |
| AAA rated* | 1,569,945 | 888,398 | 2,458,344 | 92.75% | 1,317,129 | 586,013 | 1,903,142 | 95.30% | 1,569,945 | 908,371 | 2,478,316 | 92.80% | 1,317,129 | 591,826 | 1,908,955 | 95.31% |
| AA or better | 125,319 | 45,075 | 170,394 | 6.43% | 78,558 | 13,586 | 92,144 | 4.61% | 125,319 | 45,229 | 170,548 | 6.39% | 78,558 | 13,664 | 92,222 | 4.60% |
| Rated below AA but above A (A or better) | 18,932 | 1,018 | 19,950 | 0.75% | - | - | - | 0.00% | 18,932 | 1,000 | 19,932 | 0.75% | - | - | - | 0.00% |
| Rated below A but above B | - | - | - | 0.00% | - | - | - | 0.00% | - | - | - | 0.00% | - | - | - | 0.00% |
| Any other** | - | 1,721 | 1,721 | 0.06% | - | 1,748 | 1,748 | 0.09% | - | 1,721 | 1,721 | 0.06% | - | 1,748 | 1,748 | 0.09% |
| | 1,714,197 | 936,212 | 2,650,409 | 100.00% | 1,395,687 | 601,347 | 1,997,034 | 100.00% | 1,714,197 | 956,321 | 2,670,518 | 100.00% | 1,395,687 | 607,238 | 2,002,925 | 100.00% |
| Break down by residual maturity | | | | | | | | | | | | | | | | |
| Upto 1 year | 734,766 | 213,204 | 947,970 | 35.77% | 682,213 | 199,909 | 882,122 | 44.17% | 734,766 | 213,741 | 948,506 | 35.52% | 682,213 | 199,950 | 882,163 | 44.04% |
| more than 1 year and upto 3 years | 366,095 | 122,096 | 488,191 | 18.42% | 226,451 | 87,507 | 313,958 | 15.72% | 366,095 | 123,039 | 489,134 | 18.32% | 226,451 | 87,875 | 314,325 | 15.69% |
| More than 3 years and up to 7 years | 260,745 | 82,886 | 343,631 | 12.97% | 276,962 | 40,660 | 317,623 | 15.90% | 260,745 | 83,440 | 344,185 | 12.89% | 276,962 | 39,924 | 316,886 | 15.82% |
| More than 7 years and up to 10 years | 259,623 | 188,967 | 448,590 | 16.93% | 82,876 | 56,735 | 139,611 | 6.99% | 259,623 | 191,353 | 450,976 | 16.89% | 82,876 | 55,547 | 138,423 | 6.91% |
| More than 10 years and up to 15 years | 58,390 | 98,797 | 157,187 | 5.93% | 94,952 | 32,340 | 127,292 | 6.37% | 58,390 | 101,739 | 160,129 | 6.00% | 94,952 | 32,314 | 127,266 | 6.35% |
| More than 15 years and up to 20 years | 10,736 | 69,957 | 80,693 | 3.04% | 11,005 | 66,922 | 77,927 | 3.90% | 10,736 | 71,828 | 82,563 | 3.09% | 11,005 | 68,209 | 79,214 | 3.95% |
| Above 20 years | 23,843 | 160,306 | 184,149 | 6.95% | 21,229 | 117,273 | 138,502 | 6.94% | 23,843 | 171,181 | 195,024 | 7.30% | 21,229 | 123,419 | 144,648 | 7.22% |
| | 1,714,197 | 936,212 | 2,650,409 | 100.00% | 1,395,687 | 601,347 | 1,997,034 | 100.00% | 1,714,197 | 956,321 | 2,670,518 | 100.00% | 1,395,687 | 607,238 | 2,002,925 | 100.00% |
| Breakdown by type of the issuer | | | | | | | | | | | | | | | | |
| a. Central Government # | 243,764 | 448,116 | 691,880 | 26.10% | 347,416 | 374,688 | 722,104 | 36.16% | 243,764 | 465,102 | 708,866 | 26.54% | 347,416 | 382,948 | 730,123 | 36.58% |
| b. State Government | 25 | 25,989 | 26,014 | 0.98% | 3,226 | 25,073 | 28,299 | 1.42% | 25 | 26,356 | 26,381 | 0.99% | 3,226 | 25,089 | 28,351 | 1.42% |
| c. Corporate Securities | 1,470,407 | 462,108 | 1,932,515 | 72.91% | 1,045,046 | 201,585 | 1,246,631 | 62.42% | 1,470,407 | 464,863 | 1,935,271 | 72.47% | 1,045,046 | 199,200 | 1,237,723 | 62.00% |
| | 1,714,197 | 936,212 | 2,650,409 | 100.00% | 1,395,687 | 601,347 | 1,997,034 | 100.00% | 1,714,197 | 956,321 | 2,670,518 | 100.00% | 1,395,687 | 607,238 | 1,996,198 | 100.00% |

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 security receipts

includes reverse repo investments with underlying G-Sec and TBill and CBLO investments guaranteed by Clearing Corporation of India Ltd