

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: June 30, 2017

Detail Regarding debt securities																(₹ in Lakhs)
	Market value								Book value							
	ULIP	Non-ULIP	Total as at June 30, 2017	as % of total for this class	ULIP	Non-ULIP	Total as at June 30, 2016	as % of total for this class	ULIP	Non-ULIP	Total as at June 30, 2017	as % of total for this class	ULIP	Non-ULIP	Total as at June 30, 2016	as % of total for this class
Break down by credit rating																
AAA rated*	3,549,900	2,954,454	6,504,354	95.5%	3,197,514	2,323,244	5,520,758	95.1%	3,549,900	2,811,722	6,361,623	95.4%	3,197,514	2,249,909	5,447,423	95.1%
AA or better	202,304	59,998	262,302	3.8%	135,733	85,071	220,804	3.8%	202,304	57,939	260,243	3.9%	135,733	82,806	218,539	3.8%
Rated below AA but above A (A or better)	19,111	26,268	45,379	0.7%	26,479	38,820	65,298	1.1%	19,111	24,997	44,108	0.7%	26,479	38,316	64,795	1.1%
Rated below A but above B	-	2,004	2,004	0.0%	-	-	-	0.0%	-	1,928	1,928	0.0%	-	-	-	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	3,771,316	3,042,724	6,814,040	100.0%	3,359,725	2,447,135	5,806,860	100.0%	3,771,316	2,896,586	6,667,902	100.0%	3,359,725	2,371,031	5,730,757	100.0%
Break down by residual maturity																
Upto 1 year	1,211,013	256,005	1,467,018	21.5%	1,392,704	230,111	1,622,815	27.9%	1,211,013	255,925	1,466,938	22.0%	1,392,704	229,717	1,622,421	28.3%
more than 1 year and upto 3 years	521,826	189,264	711,091	10.4%	262,783	116,057	378,840	6.5%	521,826	185,944	707,771	10.6%	262,783	113,443	376,227	6.6%
More than 3 years and up to 7 years	968,492	555,380	1,523,872	22.4%	772,536	466,249	1,238,785	21.3%	968,492	529,868	1,498,360	22.5%	772,536	451,756	1,224,292	21.4%
More than 7 years and up to 10 years	558,902	425,589	984,491	14.4%	511,770	321,498	833,268	14.3%	558,902	409,489	968,391	14.5%	511,770	313,380	825,151	14.4%
More than 10 years and up to 15 years	263,366	498,234	761,601	11.2%	154,940	392,726	547,666	9.4%	263,366	465,598	728,965	10.9%	154,940	375,387	530,327	9.3%
More than 15 years and up to 20 years	190,179	378,885	569,064	8.4%	139,872	382,546	522,418	9.0%	190,179	353,173	543,352	8.1%	139,872	369,649	509,521	8.9%
Above 20 years	57,538	739,365	796,903	11.7%	125,120	537,949	663,069	11.4%	57,538	696,588	754,126	11.3%	125,120	517,699	642,820	11.2%
	3,771,316	3,042,724	6,814,040	100.0%	3,359,725	2,447,135	5,806,860	100.0%	3,771,316	2,896,586	6,667,902	100.0%	3,359,725	2,371,031	5,730,757	100.0%
Breakdown by type of the issuer																
a. Central Government*	1,875,816	1,805,904	3,681,720	54.0%	1,383,591	1,550,373	2,933,964	50.5%	1,875,816	1,696,204	3,572,020	53.6%	1,383,591	1,494,635	2,878,225	50.2%
b. State Government	206,353	280,126	486,479	7.1%	161,370	128,166	289,536	5.0%	206,353	274,316	480,669	7.2%	161,370	125,797	287,166	5.0%
c. Corporate Securities	1,689,148	956,694	2,645,841	38.8%	1,814,765	768,596	2,583,361	44.5%	1,689,148	926,066	2,615,213	39.2%	1,814,765	750,600	2,565,365	44.8%
	3,771,316	3,042,724	6,814,040	100.0%	3,359,725	2,447,135	5,806,860	100.0%	3,771,316	2,896,586	6,667,902	100.0%	3,359,725	2,371,031	5,730,757	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