

**PERIODIC DISCLOSURES**

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: September 30, 2018

(₹ in Lakhs)																
Detail Regarding debt securities																
	Market value								Book value							
	ULIP	Non-ULIP	Total as at September 30, 2018	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2017	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2018	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2017	as % of total for this class
<b>Break down by credit rating</b>																
AAA rated*	3,679,485	3,259,600	6,939,085	94.0%	3,614,275	3,077,353	6,691,628	95.5%	3,679,485	3,374,782	7,054,267	94.1%	3,614,275	2,964,898	6,579,172	95.5%
AA or better	280,088	144,252	424,340	5.7%	215,098	78,410	293,508	4.2%	280,088	146,538	426,626	5.7%	215,098	75,385	290,483	4.2%
Rated below AA but above A (A or better)	4,917	10,396	15,313	0.2%	5,631	11,759	17,391	0.2%	4,917	10,632	15,549	0.2%	5,631	11,248	16,879	0.2%
Rated below A but above B	-	1,754	1,754	0.0%	-	1,992	1,992	0.0%	-	1,941	1,941	0.0%	-	1,931	1,931	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	<b>3,964,490</b>	<b>3,416,003</b>	<b>7,380,493</b>	<b>100.0%</b>	<b>3,835,004</b>	<b>3,169,514</b>	<b>7,004,518</b>	<b>100.0%</b>	<b>3,964,490</b>	<b>3,533,892</b>	<b>7,498,382</b>	<b>100.0%</b>	<b>3,835,004</b>	<b>3,053,461</b>	<b>6,888,465</b>	<b>100.0%</b>
<b>Break down by residual maturity</b>																
Upto 1 year	1,846,271	292,696	2,138,967	29.0%	1,351,147	222,136	1,573,283	22.5%	1,846,271	292,754	2,139,026	28.5%	1,351,147	221,899	1,573,046	22.8%
more than 1 year and upto 3 years	825,181	257,438	1,082,619	14.7%	539,678	209,122	748,800	10.7%	825,181	258,968	1,084,148	14.5%	539,678	204,689	744,367	10.8%
More than 3 years and up to 7 years	614,832	576,977	1,191,809	16.1%	917,080	580,158	1,497,239	21.4%	614,832	588,416	1,203,248	16.0%	917,080	554,763	1,471,843	21.4%
More than 7 years and up to 10 years	506,497	716,773	1,223,270	16.6%	665,248	467,220	1,132,468	16.2%	506,497	743,459	1,249,956	16.7%	665,248	452,848	1,118,096	16.2%
More than 10 years and up to 15 years	61,589	550,244	611,833	8.3%	311,363	751,352	1,062,714	15.2%	61,589	568,517	630,106	8.4%	311,363	716,317	1,027,680	14.9%
More than 15 years and up to 20 years	110,092	386,544	496,636	6.7%	44,812	292,885	337,697	4.8%	110,092	409,524	519,616	6.9%	44,812	283,983	328,796	4.8%
Above 20 years	28	635,330	635,358	8.6%	5,676	646,642	652,318	9.3%	28	672,254	672,282	9.0%	5,676	618,962	624,638	9.1%
	<b>3,964,490</b>	<b>3,416,003</b>	<b>7,380,493</b>	<b>100.0%</b>	<b>3,835,004</b>	<b>3,169,514</b>	<b>7,004,518</b>	<b>100.0%</b>	<b>3,964,490</b>	<b>3,533,892</b>	<b>7,498,382</b>	<b>100.0%</b>	<b>3,835,004</b>	<b>3,053,461</b>	<b>6,888,465</b>	<b>100.0%</b>
<b>Breakdown by type of the issuer</b>																
a. Central Government <sup>†</sup>	1,558,621	2,241,808	3,800,429	51.5%	1,984,949	2,004,435	3,989,385	57.0%	1,558,621	2,333,986	3,892,607	51.9%	1,984,949	1,920,693	3,905,642	56.7%
b. State Government	108,560	175,866	284,427	3.9%	134,510	276,722	411,232	5.9%	108,560	185,564	294,125	3.9%	134,510	272,644	407,154	5.9%
c. Corporate Securities	2,297,308	998,328	3,295,636	44.7%	1,715,545	888,357	2,603,902	37.2%	2,297,308	1,014,342	3,311,650	44.2%	1,715,545	860,124	2,575,669	37.4%
	<b>3,964,490</b>	<b>3,416,003</b>	<b>7,380,493</b>	<b>100.0%</b>	<b>3,835,004</b>	<b>3,169,514</b>	<b>7,004,518</b>	<b>100.0%</b>	<b>3,964,490</b>	<b>3,533,892</b>	<b>7,498,382</b>	<b>100.0%</b>	<b>3,835,004</b>	<b>3,053,461</b>	<b>6,888,465</b>	<b>100.0%</b>

**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  
<sup>†</sup> includes T-Bill, investments fully guaranteed by Central Government and CBLO investments guaranteed by Clearing Corporation of India Limited