

PERIODIC DISCLOSURES

FORM L-29

Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited Date: March 31, 2011

(₹ in Lakhs)																
Detail Regarding debt securities																
	Market Value								Book Value							
	ULIP	Non-ULIP	Total as at March 31, 2011	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2010	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2011	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2010	as % of total for this class
Break down by credit rating																
AAA rated*	1,502,426	811,908	2,314,334	95.68%	1,253,979	491,180	1,745,159	94.39%	1,502,426	821,811	2,324,237	95.68%	1,253,979	495,895	1,749,873	94.41%
AA or better	89,021	13,765	102,787	4.25%	90,393	10,500	100,893	5.46%	89,021	14,155	103,176	4.25%	90,393	10,460	100,853	5.44%
Rated below AA but above A (A or better)	-	-	-	0.00%	-	-	-	0.00%	-	-	-	0.00%	-	-	-	0.00%
Rated below A but above B	-	-	-	0.00%	-	-	-	0.00%	-	-	-	0.00%	-	-	-	0.00%
Any other**	-	1,740	1,740	0.07%	716	2,044	2,760	0.15%	-	1,740	1,740	0.07%	716	2,044	2,760	0.15%
	1,591,447	827,413	2,418,861	100.00%	1,345,088	503,724	1,848,812	100.00%	1,591,447	837,706	2,429,153	100.00%	1,345,088	508,399	1,853,486	100.00%
Break down by residual maturity																
Upto 1 year	932,728	317,015	1,249,743	51.67%	701,176	139,499	840,675	45.47%	932,728	317,225	1,249,953	51.46%	701,176	139,393	840,568	45.35%
more than 1 year and upto 3 years	370,308	137,042	507,350	20.97%	284,931	59,106	344,036	18.61%	370,308	138,452	508,760	20.94%	284,931	58,408	343,339	18.52%
More than 3 years and up to 7 years	203,991	43,744	247,735	10.24%	280,293	58,367	338,659	18.32%	203,991	43,742	247,733	10.20%	280,293	57,716	338,008	18.24%
More than 7 years and up to 10 years	54,238	69,485	123,722	5.11%	75,744	50,065	125,809	6.80%	54,238	69,748	123,986	5.10%	75,744	48,896	124,640	6.72%
More than 10 years and up to 15 years	15,584	51,665	67,249	2.78%	220	31,582	31,802	1.72%	15,584	52,638	68,222	2.81%	220	31,726	31,945	1.72%
More than 15 years and up to 20 years	538	64,502	65,039	2.69%	34	62,600	62,634	3.39%	538	65,568	66,106	2.72%	34	63,903	63,937	3.45%
Above 20 years	14,061	143,960	158,022	6.53%	2,692	102,506	105,198	5.69%	14,061	150,332	164,393	6.77%	2,692	108,357	111,049	5.99%
	1,591,447	827,413	2,418,861	100.00%	1,345,088	503,724	1,848,812	100.00%	1,591,447	837,706	2,429,153	100.00%	1,345,088	508,399	1,853,486	100.00%
Breakdown by type of the issuer																
a. Central Government #	41,872	440,712	482,585	19.95%	59,680	291,048	350,727	18.97%	41,872	449,765	491,637	20.24%	59,680	298,660	358,340	19.33%
b. State Government	3,198	24,352	27,550	1.14%	3,359	16,365	19,724	1.07%	3,198	24,449	27,648	1.14%	3,359	16,242	19,601	1.06%
c. Corporate Securities	1,546,377	362,349	1,908,726	78.91%	1,282,049	196,312	1,478,361	79.96%	1,546,377	363,491	1,909,868	78.62%	1,282,049	193,496	1,475,545	79.61%
	1,591,447	827,413	2,418,861	100.00%	1,345,088	503,724	1,848,812	100.00%	1,591,447	837,706	2,429,153	100.00%	1,345,088	508,399	1,853,486	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 an unrated corporate loan and security receipts

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