

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: September 30, 2016

Detail Regarding debt securities																
(₹ in Lakhs)																
	Market value								Book value							
	ULIP	Non-ULIP	Total as at September 30, 2016	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, 2016	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2015	as % of total for this class
Break down by credit rating																
AAA rated*	3,362,794	2,531,200	5,893,994	94.5%	2,803,136	2,062,528	4,865,664	93.9%	3,362,794	2,362,369	5,725,163	94.4%	2,803,136	1,993,393	4,796,530	93.9%
AA or better	208,930	95,155	304,085	4.9%	162,483	97,697	260,181	5.0%	208,930	91,072	300,002	4.9%	162,483	94,998	257,481	5.0%
Rated below AA but above A (A or better)	14,146	27,372	41,517	0.7%	22,763	33,338	56,100	1.1%	14,146	26,297	40,443	0.7%	22,763	32,977	55,739	1.1%
Rated below A but above B	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	3,585,869	2,653,726	6,239,596	100.0%	2,988,382	2,193,563	5,181,945	100.0%	3,585,869	2,479,738	6,065,608	100.0%	2,988,382	2,121,368	5,109,750	100.0%
Break down by residual maturity																
Upto 1 year	1,273,623	151,623	1,425,246	22.8%	1,073,571	174,287	1,247,857	24.1%	1,273,623	150,152	1,423,775	23.5%	1,073,571	173,596	1,247,167	24.4%
more than 1 year and upto 3 years	250,548	116,772	367,320	5.9%	85,562	89,843	175,405	3.4%	250,548	113,361	363,909	6.0%	85,562	88,520	174,082	3.4%
More than 3 years and up to 7 years	701,927	504,018	1,205,945	19.3%	523,000	381,971	904,971	17.5%	701,927	477,192	1,179,119	19.4%	523,000	370,283	893,284	17.5%
More than 7 years and up to 10 years	594,633	373,730	968,364	15.5%	382,756	314,806	697,563	13.5%	594,633	353,116	947,750	15.6%	382,756	304,932	687,688	13.5%
More than 10 years and up to 15 years	334,697	407,987	742,684	11.9%	399,985	341,884	741,869	14.3%	334,697	375,443	710,140	11.7%	399,985	326,252	726,237	14.2%
More than 15 years and up to 20 years	135,436	467,125	602,561	9.7%	225,085	352,381	577,466	11.1%	135,436	433,066	568,503	9.4%	225,085	337,037	562,122	11.0%
Above 20 years	295,004	632,472	927,476	14.9%	298,422	538,392	836,814	16.1%	295,004	577,407	872,412	14.4%	298,422	520,748	819,170	16.0%
	3,585,869	2,653,726	6,239,596	100.0%	2,988,382	2,193,563	5,181,945	100.0%	3,585,869	2,479,738	6,065,608	100.0%	2,988,382	2,121,368	5,109,750	100.0%
Breakdown by type of the issuer																
a. Central Government*	1,660,897	1,764,773	3,425,670	54.9%	1,482,400	1,413,049	2,895,450	55.9%	1,660,897	1,632,279	3,293,177	54.3%	1,482,400	1,361,192	2,843,592	55.7%
b. State Government	172,980	146,634	319,614	5.1%	8,938	50,323	59,261	1.1%	172,980	139,352	312,332	5.1%	8,938	48,647	57,585	1.1%
c. Corporate Securities	1,751,992	742,319	2,494,311	40.0%	1,497,044	730,190	2,227,235	43.0%	1,751,992	708,107	2,460,099	40.6%	1,497,044	711,529	2,208,573	43.2%
	3,585,869	2,653,726	6,239,596	100.0%	2,988,382	2,193,563	5,181,945	100.0%	3,585,869	2,479,738	6,065,608	100.0%	2,988,382	2,121,368	5,109,750	100.0%

- Note**
1. The detail of ULIP and Non-ULIP will be given separately
2. 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