

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: June 30, 2016

Detail Regarding debt securities																
(₹ in Lakhs)																
	Market value								Book value							
	ULIP	Non-ULIP	Total as at June 30, 2016	as % of total for this class	ULIP	Non-ULIP	Total as at June 30, 2015	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, 2015	as % of total for this class
Break down by credit rating																
AAA rated*	3,197,514	2,323,244	5,520,758	95.1%	2,738,717	1,891,805	4,630,521	93.6%	3,197,514	2,249,909	5,447,423	95.1%	2,738,717	1,867,201	4,605,918	93.6%
AA or better	135,733	85,071	220,804	3.8%	184,417	113,429	297,846	6.0%	135,733	82,806	218,539	3.8%	184,417	112,099	296,516	6.0%
Rated below AA but above A (A or better)	26,479	38,820	65,298	1.1%	1,098	17,321	18,419	0.4%	26,479	38,316	64,795	1.1%	1,098	16,609	17,708	0.4%
Rated below A but above B	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	3,359,725	2,447,135	5,806,860	100.0%	2,924,232	2,022,554	4,946,787	100.0%	3,359,725	2,371,031	5,730,757	100.0%	2,924,232	1,995,910	4,920,142	100.0%
Break down by residual maturity																
Upto 1 year	1,392,704	230,111	1,622,815	27.9%	1,168,720	135,163	1,303,883	26.4%	1,392,704	229,717	1,622,421	28.3%	1,168,720	134,488	1,303,208	26.5%
more than 1 year and upto 3 years	262,783	116,057	378,840	6.5%	112,769	118,362	231,131	4.7%	262,783	113,443	376,227	6.6%	112,769	117,296	230,065	4.7%
More than 3 years and up to 7 years	772,536	466,249	1,238,785	21.3%	480,797	346,419	827,216	16.7%	772,536	451,756	1,224,292	21.4%	480,797	339,617	820,413	16.7%
More than 7 years and up to 10 years	511,770	321,498	833,268	14.3%	411,758	260,841	672,599	13.6%	511,770	313,380	825,151	14.4%	411,758	258,566	670,324	13.6%
More than 10 years and up to 15 years	154,940	392,726	547,666	9.4%	387,692	271,665	659,356	13.3%	154,940	375,387	530,327	9.3%	387,692	263,293	650,984	13.2%
More than 15 years and up to 20 years	139,872	382,546	522,418	9.0%	190,852	402,799	593,652	12.0%	139,872	369,649	509,521	8.9%	190,852	396,794	587,646	11.9%
Above 20 years	125,120	537,949	663,069	11.4%	171,646	487,305	658,950	13.3%	125,120	517,699	642,820	11.2%	171,646	485,856	657,502	13.4%
	3,359,725	2,447,135	5,806,860	100.0%	2,924,232	2,022,554	4,946,787	100.0%	3,359,725	2,371,031	5,730,757	100.0%	2,924,232	1,995,910	4,920,142	100.0%
Breakdown by type of the issuer																
a. Central Government*	1,383,591	1,550,373	2,933,964	50.5%	1,249,002	1,285,184	2,534,187	51.2%	1,383,591	1,494,635	2,878,225	50.2%	1,249,002	1,270,632	2,519,634	51.2%
b. State Government	161,370	128,166	289,536	5.0%	62,798	39,102	101,900	2.1%	161,370	125,797	287,166	5.0%	62,798	38,050	100,849	2.0%
c. Corporate Securities	1,814,765	768,596	2,583,361	44.5%	1,612,432	698,268	2,310,700	46.7%	1,814,765	750,600	2,565,365	44.8%	1,612,432	687,227	2,299,659	46.7%
	3,359,725	2,447,135	5,806,860	100.0%	2,924,232	2,022,554	4,946,787	100.0%	3,359,725	2,371,031	5,730,757	100.0%	2,924,232	1,995,910	4,920,142	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