

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: March 31, 2017

Detail Regarding debt securities																(₹ in Lakhs)
	Market value								Book value							
	ULIP	Non-ULIP	Total as at March 31, 2017	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2016	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2017	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2016	as % of total for this class
Break down by credit rating																
AAA rated*	3,348,504	2,733,022	6,081,526	95.2%	2,921,476	2,256,841	5,178,316	94.6%	3,348,504	2,637,592	5,986,095	95.2%	2,921,476	2,204,153	5,125,629	94.6%
AA or better	193,892	66,931	260,823	4.1%	139,385	86,680	226,066	4.1%	193,892	64,406	258,298	4.1%	139,385	84,486	223,871	4.1%
Rated below AA but above A (A or better)	19,049	28,207	47,256	0.7%	30,879	39,212	70,091	1.3%	19,049	26,930	45,979	0.7%	30,879	38,830	69,709	1.3%
Rated below A but above B	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	3,561,444	2,828,160	6,389,605	100.0%	3,091,741	2,382,733	5,474,473	100.0%	3,561,444	2,728,928	6,290,372	100.0%	3,091,741	2,327,468	5,419,209	100.0%
Break down by residual maturity																
Upto 1 year	729,070	220,780	949,850	14.9%	1,254,744	237,364	1,492,107	27.3%	729,070	220,261	949,330	15.1%	1,254,744	236,974	1,491,718	27.5%
more than 1 year and upto 3 years	991,419	151,369	1,142,788	17.9%	218,666	87,947	306,613	5.6%	991,419	149,173	1,140,592	18.1%	218,666	86,423	305,089	5.6%
More than 3 years and up to 7 years	1,267,919	531,687	1,799,607	28.2%	647,321	392,625	1,039,946	19.0%	1,267,919	509,922	1,777,841	28.3%	647,321	381,744	1,029,066	19.0%
More than 7 years and up to 10 years	343,341	365,992	709,333	11.1%	503,571	396,528	900,099	16.4%	343,341	355,065	698,406	11.1%	503,571	386,399	889,970	16.4%
More than 10 years and up to 15 years	188,425	444,159	632,584	9.9%	280,178	390,507	670,685	12.3%	188,425	420,796	609,222	9.7%	280,178	377,872	658,049	12.1%
More than 15 years and up to 20 years	38,701	392,434	431,135	6.7%	81,815	257,020	338,835	6.2%	38,701	373,818	412,519	6.6%	81,815	249,222	331,037	6.1%
Above 20 years	2,568	721,739	724,307	11.3%	105,446	620,742	726,188	13.3%	2,568	699,894	702,462	11.2%	105,446	608,834	714,280	13.2%
	3,561,444	2,828,160	6,389,605	100.0%	3,091,741	2,382,733	5,474,473	100.0%	3,561,444	2,728,928	6,290,372	100.0%	3,091,741	2,327,468	5,419,209	100.0%
Breakdown by type of the issuer																
a. Central Government*	1,406,107	1,686,447	3,092,553	48.4%	1,182,863	1,517,911	2,700,774	49.3%	1,406,107	1,616,395	3,022,502	48.0%	1,182,863	1,479,580	2,662,443	49.1%
b. State Government	314,818	221,853	536,670	8.4%	108,802	96,329	205,132	3.7%	314,818	219,896	534,713	8.5%	108,802	95,125	203,928	3.8%
c. Corporate Securities	1,840,520	919,861	2,760,381	43.2%	1,800,075	768,492	2,568,567	46.9%	1,840,520	892,637	2,733,157	43.4%	1,800,075	752,763	2,552,838	47.1%
	3,561,444	2,828,160	6,389,605	100.0%	3,091,741	2,382,733	5,474,473	100.0%	3,561,444	2,728,928	6,290,372	100.0%	3,091,741	2,327,468	5,419,209	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