

**PERIODIC DISCLOSURES**

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: September 30, 2017

Detail Regarding debt securities																
(₹ in Lakh)																
	Market value								Book value							
	ULIP	Non-ULIP	Total as at September 30, 2017	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, 2017	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2016	as % of total for this class
<b>Break down by credit rating</b>																
AAA rated*	3,614,275	3,077,353	6,691,628	95.5%	3,362,794	2,531,200	5,893,994	94.5%	3,614,275	2,964,898	6,579,172	95.5%	3,362,794	2,362,369	5,725,163	94.4%
AA or better	215,098	78,410	293,508	4.2%	208,930	95,155	304,085	4.9%	215,098	75,385	290,483	4.2%	208,930	91,072	300,002	4.9%
Rated below AA but above A (A or better)	5,631	11,759	17,391	0.2%	14,146	27,372	41,517	0.7%	5,631	11,248	16,879	0.2%	14,146	26,297	40,443	0.7%
Rated below A but above B	-	1,992	1,992	0.0%	-	-	-	0.0%	-	1,931	1,931	0.0%	-	-	-	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	<b>3,835,004</b>	<b>3,169,514</b>	<b>7,004,518</b>	<b>100.0%</b>	<b>3,585,869</b>	<b>2,653,726</b>	<b>6,239,596</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>3,585,869</b>	<b>2,479,738</b>	<b>6,065,608</b>	<b>100.0%</b>
<b>Break down by residual maturity</b>																
Upto 1 year	1,351,147	222,136	1,573,283	22.5%	1,273,623	151,623	1,425,246	22.8%	1,351,147	221,899	1,573,046	22.8%	1,273,623	150,152	1,423,775	23.5%
more than 1 year and upto 3 years	539,678	209,122	748,800	10.7%	250,548	116,772	367,320	5.9%	539,678	204,689	744,367	10.8%	250,548	113,361	363,909	6.0%
More than 3 years and up to 7 years	917,080	580,158	1,497,239	21.4%	701,927	504,018	1,205,945	19.3%	917,080	554,763	1,471,843	21.4%	701,927	477,192	1,179,119	19.4%
More than 7 years and up to 10 years	665,248	467,220	1,132,468	16.2%	594,633	373,730	968,364	15.5%	665,248	452,848	1,118,096	16.2%	594,633	353,116	947,750	15.6%
More than 10 years and up to 15 years	311,363	751,352	1,062,714	15.2%	334,697	407,987	742,684	11.9%	311,363	716,317	1,027,680	14.9%	334,697	375,443	710,140	11.7%
More than 15 years and up to 20 years	44,812	292,885	337,697	4.8%	135,436	467,125	602,561	9.7%	44,812	283,983	328,796	4.8%	135,436	433,066	568,503	9.4%
Above 20 years	5,676	646,642	652,318	9.3%	295,004	632,472	927,476	14.9%	5,676	618,962	624,638	9.1%	295,004	577,407	872,412	14.4%
	<b>3,835,004</b>	<b>3,169,514</b>	<b>7,004,518</b>	<b>100.0%</b>	<b>3,585,869</b>	<b>2,653,726</b>	<b>6,239,596</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>3,585,869</b>	<b>2,479,738</b>	<b>6,065,608</b>	<b>100.0%</b>
<b>Breakdown by type of the issuer</b>																
a. Central Government <sup>e</sup>	1,984,949	2,004,435	3,989,385	57.0%	1,660,897	1,764,773	3,425,670	54.9%	1,984,949	1,920,693	3,905,642	56.7%	1,660,897	1,632,279	3,293,177	54.3%
b. State Government	134,510	276,722	411,232	5.9%	172,980	146,634	319,614	5.1%	134,510	272,644	407,154	5.9%	172,980	139,352	312,332	5.1%
c. Corporate Securities	1,715,545	888,357	2,603,902	37.2%	1,751,992	742,319	2,494,311	40.0%	1,715,545	860,124	2,575,669	37.4%	1,751,992	708,107	2,460,099	40.6%
	<b>3,835,004</b>	<b>3,169,514</b>	<b>7,004,518</b>	<b>100.0%</b>	<b>3,585,869</b>	<b>2,653,726</b>	<b>6,239,596</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>3,585,869</b>	<b>2,479,738</b>	<b>6,065,608</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>e</sup> includes T-Bill and CBLO investments guaranteed by Clearing Corporation of India Limited