

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: June 30 , 2018

Detail Regarding debt securities																(₹ in Lakhs)
	Market value								Book value							
	ULIP	Non-ULIP	Total as at June 30, 2018	as % of total for this class	ULIP	Non-ULIP	Total as at June 30, 2017	as % of total for this class	ULIP	Non-ULIP	Total as at June 30, 2018	as % of total for this class	ULIP	Non-ULIP	Total as at June 30, 2017	as % of total for this class
Break down by credit rating																
AAA rated*	3,677,376	3,145,394	6,822,770	94.1%	3,549,900	2,954,454	6,504,354	95.5%	3,677,376	3,235,069	6,912,444	94.2%	3,549,900	2,811,722	6,361,623	95.4%
AA or better	272,051	134,395	406,446	5.6%	202,304	59,998	262,302	3.8%	272,051	135,885	407,936	5.6%	202,304	57,939	260,243	3.9%
Rated below AA but above A (A or better)	5,367	11,148	16,515	0.2%	19,111	26,268	45,379	0.7%	5,367	11,237	16,604	0.2%	19,111	24,997	44,108	0.7%
Rated below A but above B	-	1,797	1,797	0.0%	-	2,004	2,004	0.0%	-	1,938	1,938	0.0%	-	1,928	1,928	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	3,954,794	3,292,734	7,247,527	100.0%	3,771,316	3,042,724	6,814,040	100.0%	3,954,794	3,384,129	7,338,922	100.0%	3,771,316	2,896,586	6,667,902	100.0%
Break down by residual maturity																
Upto 1 year	1,865,051	268,070	2,133,122	29.4%	1,211,013	256,005	1,467,018	21.5%	1,865,051	268,005	2,133,057	29.1%	1,211,013	255,925	1,466,938	22.0%
more than 1 year and upto 3 years	740,362	202,428	942,789	13.0%	521,826	189,264	711,091	10.4%	740,362	203,438	943,799	12.9%	521,826	185,944	707,771	10.6%
More than 3 years and up to 7 years	739,817	599,799	1,339,616	18.5%	968,492	555,380	1,523,872	22.4%	739,817	607,301	1,347,118	18.4%	968,492	529,868	1,498,360	22.5%
More than 7 years and up to 10 years	401,854	687,576	1,089,430	15.0%	558,902	425,589	984,491	14.4%	401,854	713,549	1,115,403	15.2%	558,902	409,489	968,391	14.5%
More than 10 years and up to 15 years	122,246	580,238	702,485	9.7%	263,366	498,234	761,601	11.2%	122,246	595,533	717,779	9.8%	263,366	465,598	728,965	10.9%
More than 15 years and up to 20 years	85,434	353,116	438,551	6.1%	190,179	378,885	569,064	8.4%	85,434	371,573	457,007	6.2%	190,179	353,173	543,352	8.1%
Above 20 years	29	601,507	601,535	8.3%	57,538	739,365	796,903	11.7%	29	624,731	624,759	8.5%	57,538	696,588	754,126	11.3%
	3,954,794	3,292,734	7,247,527	100.0%	3,771,316	3,042,724	6,814,040	100.0%	3,954,794	3,384,129	7,338,922	100.0%	3,771,316	2,896,586	6,667,902	100.0%
Breakdown by type of the issuer																
a. Central Government [#]	1,313,007	2,139,877	3,452,884	47.6%	1,875,816	1,805,904	3,681,720	54.0%	1,313,007	2,211,456	3,524,463	48.0%	1,875,816	1,696,204	3,572,020	53.6%
b. State Government	108,832	197,990	306,822	4.2%	206,353	280,126	486,479	7.1%	108,832	207,440	316,272	4.3%	206,353	274,316	480,669	7.2%
c. Corporate Securities	2,532,955	954,867	3,487,822	48.1%	1,689,148	956,694	2,645,841	38.8%	2,532,955	965,232	3,498,187	47.7%	1,689,148	926,066	2,615,213	39.2%
	3,954,794	3,292,734	7,247,527	100.0%	3,771,316	3,042,724	6,814,040	100.0%	3,954,794	3,384,129	7,338,922	100.0%	3,771,316	2,896,586	6,667,902	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, investments fully guaranteed by Central Government and CBLO investments guaranteed by Clearing Corporation of India Limited