

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: March 31, 2018

Detail Regarding debt securities																
(₹ in Lakhs)																
	Market value								Book value							
	ULIP	Non-ULIP	Total as at March 31, 2018	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, 2018	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2017	as % of total for this class
Break down by credit rating																
AAA rated*	3,574,595	3,242,961	6,817,456	94.7%	3,348,504	2,733,022	6,081,526	95.2%	3,574,595	3,235,270	6,809,865	94.7%	3,348,504	2,637,592	5,986,095	95.2%
AA or better	281,699	80,837	362,536	5.0%	193,892	66,931	260,823	4.1%	281,699	79,231	360,929	5.0%	193,892	64,406	258,298	4.1%
Rated below AA but above A (A or better)	5,510	11,550	17,060	0.2%	19,049	28,207	47,256	0.7%	5,510	11,243	16,753	0.2%	19,049	26,930	45,979	0.7%
Rated below A but above B	-	1,884	1,884	0.0%	-	-	-	0.0%	-	1,936	1,936	0.0%	-	-	-	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	3,861,803	3,337,132	7,198,936	100.0%	3,561,444	2,828,160	6,389,605	100.0%	3,861,803	3,327,679	7,189,483	100.0%	3,561,444	2,728,928	6,290,372	100.0%
Break down by residual maturity																
Upto 1 year	1,397,578	319,873	1,717,451	23.9%	729,070	220,780	949,850	14.9%	1,397,578	319,738	1,717,316	23.9%	729,070	220,261	949,330	15.1%
more than 1 year and upto 3 years	861,771	214,005	1,075,776	14.9%	991,419	151,369	1,142,788	17.9%	861,771	211,813	1,073,584	14.9%	991,419	149,173	1,140,592	18.1%
More than 3 years and up to 7 years	967,274	575,483	1,542,757	21.4%	1,267,919	531,687	1,799,607	28.2%	967,274	565,900	1,533,174	21.3%	1,267,919	509,922	1,777,841	28.3%
More than 7 years and up to 10 years	404,478	536,098	940,576	13.1%	343,341	365,992	709,333	11.1%	404,478	537,263	941,741	13.1%	343,341	355,065	698,406	11.1%
More than 10 years and up to 15 years	133,863	732,561	866,424	12.0%	188,425	444,159	632,584	9.9%	133,863	729,926	863,789	12.0%	188,425	420,796	609,222	9.7%
More than 15 years and up to 20 years	96,809	331,310	428,120	5.9%	38,701	392,434	431,135	6.7%	96,809	336,283	433,092	6.0%	38,701	373,818	412,519	6.6%
Above 20 years	30	627,802	627,832	8.7%	2,568	721,739	724,307	11.3%	30	626,756	626,785	8.7%	2,568	699,894	702,462	11.2%
	3,861,803	3,337,132	7,198,936	100.0%	3,561,444	2,828,160	6,389,605	100.0%	3,861,803	3,327,679	7,189,483	100.0%	3,561,444	2,728,928	6,290,372	100.0%
Breakdown by type of the issuer																
a. Central Government ^e	1,293,232	2,137,519	3,430,751	47.7%	1,406,107	1,686,447	3,092,553	48.4%	1,293,232	2,135,753	3,428,984	47.7%	1,406,107	1,616,395	3,022,502	48.0%
b. State Government	212,819	189,128	401,947	5.6%	314,818	221,853	536,670	8.4%	212,819	192,199	405,018	5.6%	314,818	219,896	534,713	8.5%
c. Corporate Securities	2,355,753	1,010,485	3,366,237	46.8%	1,840,520	919,861	2,760,381	43.2%	2,355,753	999,727	3,355,480	46.7%	1,840,520	892,637	2,733,157	43.4%
	3,861,803	3,337,132	7,198,936	100.0%	3,561,444	2,828,160	6,389,605	100.0%	3,861,803	3,327,679	7,189,483	100.0%	3,561,444	2,728,928	6,290,372	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
^e includes T-Bill and CBLO investments guaranteed by Clearing Corporation of India Limited