

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: June 30, 2020

(₹ in Lakhs)

Details regarding debt securities- Non-ULIP								
	Market value				Book value			
	As at June 30, 2020	as % of total for this class	As at June 30, 2019	as % of total for this class	As at June 30, 2020	as % of total for this class	As at June 30, 2019	as % of total for this class
Break down by credit rating								
AAA rated ⁴	4,872,963	95.31%	4,004,464	95.26%	4,531,113	95.14%	3,850,905	95.11%
AA or better	195,064	3.82%	175,411	4.17%	187,621	3.94%	173,901	4.30%
Rated below AA but above A (A or better)	32,785	0.64%	22,064	0.52%	31,730	0.67%	22,125	0.55%
Rated below A but above B	12,125	0.24%	1,918	0.05%	11,961	0.25%	1,949	0.05%
Any other		0.00%	-	0.00%		0.00%	-	0.00%
Total	5,112,936	100.00%	4,203,857	100.00%	4,762,426	100.00%	4,048,880	100.00%
Break down by residual maturity								
Upto 1 year	340,337	6.66%	379,315	9.02%	339,467	7.13%	378,825	9.36%
more than 1 year and upto 3 years	282,085	5.52%	290,839	6.92%	265,755	5.58%	287,524	7.10%
More than 3 years and up to 7 years	507,771	9.93%	582,135	13.85%	474,243	9.96%	572,420	14.14%
More than 7 years and up to 10 years	640,021	12.52%	876,228	20.84%	587,929	12.35%	851,970	21.04%
More than 10 years and up to 15 years	1,134,579	22.19%	835,130	19.87%	1,050,398	22.06%	794,951	19.63%
More than 15 years and up to 20 years	253,702	4.96%	403,217	9.59%	233,685	4.91%	383,041	9.46%
Above 20 years	1,954,442	38.23%	836,993	19.91%	1,810,949	38.03%	780,150	19.27%
Total	5,112,936	100.00%	4,203,857	100.00%	4,762,426	100.00%	4,048,880	100.00%
Breakdown by type of the issuer								
a. Central Government ⁵	3,576,836	69.96%	2,549,659	60.65%	3,338,809	70.11%	2,417,109	59.70%
b. State Government	197,855	3.87%	198,165	4.71%	183,291	3.85%	195,006	4.82%
c. Corporate Securities	1,338,245	26.17%	1,456,033	34.64%	1,240,327	26.04%	1,436,764	35.49%
Total	5,112,936	100.00%	4,203,857	100.00%	4,762,426	100.00%	4,048,880	100.00%

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. The detail of ULIP and Non-ULIP will be given separately.
3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
4. All sovereign instruments and AAA equivalent rated instruments are disclosed under this category
5. Includes T-Bill, investments fully guaranteed by Central Government and Triparty Repo

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(₹ in Lakhs)

Details regarding debt securities- ULIP								
	Market value				Book value			
	As at June 30, 2020	as % of total for this class	As at June 30, 2019	as % of total for this class	As at June 30, 2020	as % of total for this class	As at June 30, 2019	as % of total for this class
Break down by credit rating								
AAA rated ⁴	4,409,065	93.51%	3,871,673	92.77%	4,409,065	93.51%	3,871,673	92.77%
AA or better	260,358	5.52%	274,501	6.58%	260,358	5.52%	274,501	6.58%
Rated below AA but above A (A or better)	45,674	0.97%	27,280	0.65%	45,674	0.97%	27,280	0.65%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Any other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Total	4,715,096	100.00%	4,173,454	100.00%	4,715,096	100.00%	4,173,454	100.00%
Break down by residual maturity								
Upto 1 year	2,157,257	45.75%	1,923,509	46.09%	2,157,257	45.75%	1,923,509	46.09%
more than 1 year and upto 3 years	657,572	13.95%	640,319	15.34%	657,572	13.95%	640,319	15.34%
More than 3 years and up to 7 years	489,928	10.39%	395,933	9.49%	489,928	10.39%	395,933	9.49%
More than 7 years and up to 10 years	726,110	15.40%	785,821	18.83%	726,110	15.40%	785,821	18.83%
More than 10 years and up to 15 years	565,577	12.00%	183,846	4.41%	565,577	12.00%	183,846	4.41%
More than 15 years and up to 20 years	8,400	0.18%	175,889	4.21%	8,400	0.18%	175,889	4.21%
Above 20 years	110,253	2.34%	68,138	1.63%	110,253	2.34%	68,138	1.63%
Total	4,715,096	100.00%	4,173,454	100.00%	4,715,096	100.00%	4,173,454	100.00%
Breakdown by type of the issuer								
a. Central Government ⁵	2,462,984	52.24%	1,719,468	41.20%	2,462,984	52.24%	1,719,468	41.20%
b. State Government	116,415	2.47%	21,082	0.51%	116,415	2.47%	21,082	0.51%
c. Corporate Securities	2,135,698	45.29%	2,432,905	58.29%	2,135,698	45.29%	2,432,905	58.29%
Total	4,715,096	100.00%	4,173,454	100.00%	4,715,096	100.00%	4,173,454	100.00%

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