

**PERIODIC DISCLOSURES**

**FORM L-29-Detail regarding debt securities**

**Insurer: ICICI Prudential Life Insurance Company Limited**

**Date: March 31, 2020**

(₹ in Lakhs)

<b>Details regarding debt securities- Non-ULIP</b>								
	<b>Market value</b>				<b>Book value</b>			
	<b>As at March 31, 2020</b>	<b>as % of total for this class</b>	<b>As at March 31, 2019</b>	<b>as % of total for this class</b>	<b>As at March 31, 2020</b>	<b>as % of total for this class</b>	<b>As at March 31, 2019</b>	<b>as % of total for this class</b>
<b>Break down by credit rating</b>								
AAA rated <sup>4</sup>	4,502,878	95.19%	3,720,768	94.75%	4,259,234	95.06%	3,680,151	94.73%
AA or better	182,714	3.86%	173,648	4.42%	177,714	3.97%	171,998	4.43%
Rated below AA but above A (A or better)	32,524	0.69%	20,833	0.53%	31,744	0.71%	20,631	0.53%
Rated below A but above B	2,066	0.04%	1,852	0.05%	1,958	0.04%	1,946	0.05%
Any other	10,000	0.21%	10,000	0.25%	10,000	0.22%	10,000	0.26%
<b>Total</b>	<b>4,730,183</b>	<b>100.00%</b>	<b>3,927,100</b>	<b>100.00%</b>	<b>4,480,650</b>	<b>100.00%</b>	<b>3,884,727</b>	<b>100.00%</b>
<b>Break down by residual maturity</b>								
Upto 1 year	273,679	5.79%	397,055	10.11%	272,647	6.08%	396,423	10.20%
more than 1 year and upto 3 years	241,987	5.12%	243,633	6.20%	234,084	5.22%	240,571	6.19%
More than 3 years and up to 7 years	554,286	11.72%	606,072	15.43%	525,154	11.72%	596,700	15.36%
More than 7 years and up to 10 years	649,168	13.72%	827,611	21.07%	612,215	13.66%	821,481	21.15%
More than 10 years and up to 15 years	1,174,922	24.84%	759,312	19.34%	1,110,971	24.79%	748,885	19.28%
More than 15 years and up to 20 years	266,599	5.64%	364,069	9.27%	249,533	5.57%	362,803	9.34%
Above 20 years	1,569,542	33.18%	729,349	18.57%	1,476,047	32.94%	717,864	18.48%
<b>Total</b>	<b>4,730,183</b>	<b>100.00%</b>	<b>3,927,100</b>	<b>100.00%</b>	<b>4,480,650</b>	<b>100.00%</b>	<b>3,884,727</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government <sup>5</sup>	3,181,226	67.25%	2,416,718	61.54%	3,001,474	66.99%	2,384,627	61.38%
b. State Government	204,378	4.32%	196,181	5.00%	197,233	4.40%	198,312	5.10%
c. Corporate Securities	1,344,579	28.43%	1,314,201	33.46%	1,281,943	28.61%	1,301,788	33.51%
<b>Total</b>	<b>4,730,183</b>	<b>100.00%</b>	<b>3,927,100</b>	<b>100.00%</b>	<b>4,480,650</b>	<b>100.00%</b>	<b>3,884,727</b>	<b>100.00%</b>

**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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**Date: March 31, 2020**

(₹ in Lakhs)

<b>Details regarding debt securities- ULIP</b>								
	<b>Market value</b>				<b>Book value</b>			
	<b>As at March 31, 2020</b>	<b>as % of total for this class</b>	<b>As at March 31, 2019</b>	<b>as % of total for this class</b>	<b>As at March 31, 2020</b>	<b>as % of total for this class</b>	<b>As at March 31, 2019</b>	<b>as % of total for this class</b>
<b>Break down by credit rating</b>								
AAA rated <sup>4</sup>	4,157,932	92.80%	3,860,713	92.73%	4,157,932	92.80%	3,860,713	92.73%
AA or better	277,739	6.20%	292,591	7.03%	277,739	6.20%	292,591	7.03%
Rated below AA but above A (A or better)	45,070	1.01%	10,117	0.24%	45,070	1.01%	10,117	0.24%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Any other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>4,480,741</b>	<b>100.00%</b>	<b>4,163,421</b>	<b>100.00%</b>	<b>4,480,741</b>	<b>100.00%</b>	<b>4,163,421</b>	<b>100.00%</b>
<b>Break down by residual maturity</b>								
Upto 1 year	2,079,146	46.40%	2,023,913	48.61%	2,079,146	46.40%	2,023,913	48.61%
more than 1 year and upto 3 years	536,609	11.98%	599,231	14.39%	536,609	11.98%	599,231	14.39%
More than 3 years and up to 7 years	429,350	9.58%	533,727	12.82%	429,350	9.58%	533,727	12.82%
More than 7 years and up to 10 years	870,326	19.42%	706,199	16.96%	870,326	19.42%	706,199	16.96%
More than 10 years and up to 15 years	433,575	9.68%	152,058	3.65%	433,575	9.68%	152,058	3.65%
More than 15 years and up to 20 years	13,451	0.30%	148,263	3.56%	13,451	0.30%	148,263	3.56%
Above 20 years	118,285	2.64%	30	0.00%	118,285	2.64%	30	0.00%
<b>Total</b>	<b>4,480,741</b>	<b>100.00%</b>	<b>4,163,421</b>	<b>100.00%</b>	<b>4,480,741</b>	<b>100.00%</b>	<b>4,163,421</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government <sup>5</sup>	2,072,855	46.26%	1,894,440	45.50%	2,072,855	46.26%	1,894,440	45.50%
b. State Government	17,631	0.39%	40,088	0.96%	17,631	0.39%	40,088	0.96%
c. Corporate Securities	2,390,255	53.35%	2,228,892	53.54%	2,390,255	53.35%	2,228,892	53.54%
<b>Total</b>	<b>4,480,741</b>	<b>100.00%</b>	<b>4,163,421</b>	<b>100.00%</b>	<b>4,480,741</b>	<b>100.00%</b>	<b>4,163,421</b>	<b>100.00%</b>

**Note**

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