

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: September 30, 2019

(₹ in Lakhs)																
Detail Regarding debt securities																
	Market value								Book value							
	ULIP	Non-ULIP	Total as at September 30, 2019	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2018	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2019	as % of total for this class	ULIP	Non-ULIP	Total as at September 30, 2018	as % of total for this class
Break down by credit rating																
AAA rated*	4,041,561	4,067,777	8,109,338	93.7%	3,679,485	3,259,600	6,939,085	94.0%	4,041,561	3,937,139	7,978,700	93.6%	3,679,485	3,374,782	7,054,267	94.1%
AA or better	285,405	169,721	455,125	5.3%	280,088	144,252	424,340	5.7%	285,405	166,795	452,199	5.3%	280,088	146,538	426,626	5.7%
Rated below AA but above A (A or better)	56,638	30,877	87,515	1.0%	4,917	10,396	15,313	0.2%	56,638	30,773	87,411	1.0%	4,917	10,632	15,549	0.2%
Rated below A but above B	-	1,955	1,955	0.0%	-	1,754	1,754	0.0%	-	1,952	1,952	0.0%	-	1,941	1,941	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	4,383,603	4,270,329	8,653,932	100.0%	3,964,490	3,416,003	7,380,493	100.0%	4,383,603	4,136,659	8,520,262	100.0%	3,964,490	3,533,892	7,498,382	100.0%
Break down by residual maturity																
Upto 1 year	2,139,561	359,719	2,499,280	28.9%	1,846,271	292,696	2,138,967	29.0%	2,139,561	358,813	2,498,374	29.3%	1,846,271	292,754	2,139,026	28.5%
more than 1 year and upto 3 years	603,969	235,965	839,934	9.7%	825,181	257,438	1,082,619	14.7%	603,969	231,596	835,565	9.8%	825,181	258,968	1,084,148	14.5%
More than 3 years and up to 7 years	450,369	635,433	1,085,802	12.5%	614,832	576,977	1,191,809	16.1%	450,369	615,733	1,066,102	12.5%	614,832	588,416	1,203,248	16.0%
More than 7 years and up to 10 years	700,053	587,647	1,287,700	14.9%	506,497	716,773	1,223,270	16.6%	700,053	564,199	1,264,252	14.8%	506,497	743,459	1,249,956	16.7%
More than 10 years and up to 15 years	345,167	964,935	1,310,102	15.1%	61,589	550,244	611,833	8.3%	345,167	927,677	1,272,844	14.9%	61,589	568,517	630,106	8.4%
More than 15 years and up to 20 years	89,057	423,788	512,844	5.9%	110,092	386,544	496,636	6.7%	89,057	413,251	502,308	5.9%	110,092	409,524	519,616	6.9%
Above 20 years	55,427	1,062,842	1,118,269	12.9%	28	635,330	635,358	8.6%	55,427	1,025,390	1,080,817	12.7%	28	672,254	672,282	9.0%
	4,383,603	4,270,329	8,653,932	100.0%	3,964,490	3,416,003	7,380,493	100.0%	4,383,603	4,136,659	8,520,262	100.0%	3,964,490	3,533,892	7,498,382	100.0%
Breakdown by type of the issuer																
a. Central Government ^e	1,913,745	2,758,319	4,672,064	54.0%	1,558,621	2,241,808	3,800,429	51.5%	1,913,745	2,661,446	4,575,192	53.7%	1,558,621	2,333,986	3,892,607	51.9%
b. State Government	17,431	198,300	215,731	2.5%	108,560	175,866	284,427	3.9%	17,431	192,254	209,686	2.5%	108,560	185,564	294,125	3.9%
c. Corporate Securities	2,452,427	1,313,710	3,766,137	43.5%	2,297,308	998,328	3,295,636	44.7%	2,452,427	1,282,958	3,735,385	43.8%	2,297,308	1,014,342	3,311,650	44.2%
	4,383,603	4,270,329	8,653,932	100.0%	3,964,490	3,416,003	7,380,493	100.0%	4,383,603	4,136,659	8,520,262	100.0%	3,964,490	3,533,892	7,498,382	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, investments fully guaranteed by Central Government and Triparty Repo