

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: December 31, 2019

Detail Regarding debt securities																(₹ in Lakhs)
	Market value								Book value							
	ULIP	Non-ULIP	Total as at Dec 31, 2019	as % of total for this class	ULIP	Non-ULIP	Total as at Dec 31, 2018	as % of total for this class	ULIP	Non-ULIP	Total as at Dec 31, 2019	as % of total for this class	ULIP	Non-ULIP	Total as at Dec 31, 2018	as % of total for this class
Break down by credit rating																
AAA rated*	4,190,189	4,317,665	8,507,854	94.0%	3,803,770	3,515,005	7,318,776	93.9%	4,190,189	4,173,080	8,363,269	93.9%	3,803,770	3,478,394	7,282,164	93.9%
AA or better	276,680	168,165	444,845	4.9%	294,235	161,189	455,424	5.8%	276,680	164,535	441,215	5.0%	294,235	161,344	455,579	5.9%
Rated below AA but above A (A or better)	56,791	39,494	96,285	1.1%	4,973	10,671	15,644	0.2%	56,791	39,254	96,044	1.1%	4,973	10,629	15,602	0.2%
Rated below A but above B	-	1,985	1,985	0.0%	-	1,822	1,822	0.0%	-	1,957	1,957	0.0%	-	1,945	1,945	0.0%
Any other	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%	-	-	-	0.0%
	4,523,659	4,527,310	9,050,969	100.0%	4,102,979	3,688,688	7,791,667	100.0%	4,523,659	4,378,825	8,902,484	100.0%	4,102,979	3,652,312	7,755,290	100.0%
Break down by residual maturity																
Upto 1 year	2,231,235	379,798	2,611,033	28.8%	1,906,939	315,315	2,222,254	28.5%	2,231,235	378,542	2,609,777	29.3%	1,906,939	315,177	2,222,116	28.7%
more than 1 year and upto 3 years	598,281	228,790	827,071	9.1%	580,793	204,251	785,044	10.1%	598,281	222,941	821,222	9.2%	580,793	203,306	784,099	10.1%
More than 3 years and up to 7 years	475,036	615,005	1,090,040	12.0%	491,052	586,040	1,077,091	13.8%	475,036	596,740	1,071,776	12.0%	491,052	582,785	1,073,837	13.8%
More than 7 years and up to 10 years	781,984	649,284	1,431,268	15.8%	714,909	792,571	1,507,480	19.3%	781,984	622,604	1,404,588	15.8%	714,909	789,571	1,504,480	19.4%
More than 10 years and up to 15 years	329,736	1,071,366	1,401,102	15.5%	248,774	805,366	1,054,140	13.5%	329,736	1,030,203	1,359,939	15.3%	248,774	791,891	1,040,665	13.4%
More than 15 years and up to 20 years	23,430	255,667	279,097	3.1%	160,483	295,869	456,352	5.9%	23,430	246,614	270,044	3.0%	160,483	293,900	454,383	5.9%
Above 20 years	83,957	1,327,400	1,411,357	15.6%	30	689,275	689,305	8.8%	83,957	1,281,181	1,365,138	15.3%	30	675,681	675,711	8.7%
	4,523,659	4,527,310	9,050,969	100.0%	4,102,979	3,688,688	7,791,667	100.0%	4,523,659	4,378,825	8,902,484	100.0%	4,102,979	3,652,312	7,755,290	100.0%
Breakdown by type of the issuer																
a. Central Government [†]	2,060,121	3,093,214	5,153,335	56.9%	1,754,324	2,398,200	4,152,523	53.3%	2,060,121	2,990,067	5,050,188	56.7%	1,754,324	2,358,031	4,112,354	53.0%
b. State Government	17,477	203,767	221,244	2.4%	108,997	181,342	290,339	3.7%	17,477	197,013	214,490	2.4%	108,997	185,429	294,426	3.8%
c. Corporate Securities	2,446,061	1,230,329	3,676,390	40.6%	2,239,658	1,109,146	3,348,804	43.0%	2,446,061	1,191,745	3,637,806	40.9%	2,239,658	1,108,852	3,348,510	43.2%
	4,523,659	4,527,310	9,050,969	100.0%	4,102,979	3,688,688	7,791,667	100.0%	4,523,659	4,378,825	8,902,484	100.0%	4,102,979	3,652,312	7,755,290	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 Triparty Repo