

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: March 31, 2019

Detail Regarding debt securities															(₹ in Lakhs)	
	Market value								Book value							
	ULIP	Non-ULIP	Total as at March 31, 2019	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, 2019	as % of total for this class	ULIP	Non-ULIP	Total as at March 31, 2018	as % of total for this class
Break down by credit rating																
AAA rated*	3,860,713	3,720,768	7,581,480	93.7%	3,574,595	3,242,861	6,817,456	94.7%	3,860,713	3,680,151	7,540,863	93.7%	3,574,595	3,235,270	6,809,865	94.7%
AA or better	292,591	173,648	466,239	5.8%	281,699	80,837	362,536	5.0%	292,591	171,998	464,589	5.8%	281,699	79,231	360,929	5.0%
Rated below AA but above A (A or better)	10,117	20,833	30,950	0.4%	5,510	11,550	17,060	0.2%	10,117	20,631	30,748	0.4%	5,510	11,243	16,753	0.2%
Rated below A but above B	-	1,852	1,852	0.0%	-	1,884	1,884	0.0%	-	1,946	1,946	0.0%	-	1,936	1,936	0.0%
Any other	-	10,000	10,000	0.1%	-	-	-	0.0%	-	10,000	10,000	0.1%	-	-	-	0.0%
	4,163,421	3,927,100	8,090,521	100.0%	3,861,803	3,337,132	7,198,936	100.0%	4,163,421	3,884,727	8,048,148	100.0%	3,861,803	3,327,679	7,189,483	100.0%
Break down by residual maturity																
Upto 1 year	2,023,913	397,055	2,420,967	29.9%	1,397,578	319,873	1,717,451	23.9%	2,023,913	396,423	2,420,336	30.1%	1,397,578	319,738	1,717,316	23.9%
more than 1 year and upto 3 years	599,231	243,633	842,864	10.4%	861,771	214,005	1,075,776	14.9%	599,231	240,571	839,802	10.4%	861,771	211,813	1,073,584	14.9%
More than 3 years and up to 7 years	533,727	606,072	1,139,800	14.1%	967,274	575,483	1,542,757	21.4%	533,727	596,700	1,130,427	14.0%	967,274	565,900	1,533,174	21.3%
More than 7 years and up to 10 years	706,199	827,611	1,533,810	19.0%	404,478	536,098	940,576	13.1%	706,199	821,481	1,527,680	19.0%	404,478	537,263	941,741	13.1%
More than 10 years and up to 15 years	152,058	759,312	911,370	11.3%	133,863	732,561	866,424	12.0%	152,058	748,885	900,943	11.2%	133,863	729,926	863,789	12.0%
More than 15 years and up to 20 years	148,263	364,069	512,332	6.3%	96,809	331,310	428,120	5.9%	148,263	362,803	511,066	6.4%	96,809	336,283	433,092	6.0%
Above 20 years	30	729,349	729,379	9.0%	30	627,802	627,832	8.7%	30	717,864	717,894	8.9%	30	626,756	626,785	8.7%
	4,163,421	3,927,100	8,090,521	100.0%	3,861,803	3,337,132	7,198,936	100.0%	4,163,421	3,884,727	8,048,148	100.0%	3,861,803	3,327,679	7,189,483	100.0%
Breakdown by type of the issuer																
a. Central Government ^e	1,894,440	2,416,718	4,311,159	53.3%	1,293,232	2,137,519	3,430,751	47.7%	1,894,440	2,384,627	4,279,068	53.2%	1,293,232	2,135,753	3,428,984	47.7%
b. State Government	40,088	196,181	236,269	2.9%	212,819	189,128	401,947	5.6%	40,088	198,312	238,400	3.0%	212,819	192,199	405,018	5.6%
c. Corporate Securities	2,228,892	1,314,201	3,543,093	43.8%	2,355,753	1,010,485	3,366,237	46.8%	2,228,892	1,301,788	3,530,680	43.9%	2,355,753	999,727	3,355,480	46.7%
	4,163,421	3,927,100	8,090,521	100.0%	3,861,803	3,337,132	7,198,936	100.0%	4,163,421	3,884,727	8,048,148	100.0%	3,861,803	3,327,679	7,189,483	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