

**PERIODIC DISCLOSURES**

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

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

**Date: December 31, 2020**

**(₹ in Lakhs)**

<b>Details regarding debt securities- Non-ULIP</b>								
	<b>Market value</b>				<b>Book value</b>			
	<b>As at December 31, 2020</b>	<b>as % of total for this class</b>	<b>As at December 31, 2019</b>	<b>as % of total for this class</b>	<b>As at December 31, 2020</b>	<b>as % of total for this class</b>	<b>As at December 31, 2019</b>	<b>as % of total for this class</b>
<b>Break down by credit rating</b>								
AAA rated <sup>4</sup>	5,859,805	97.00%	4,317,665	95.37%	5,507,021	96.95%	4,173,080	95.30%
AA or better	149,420	2.47%	168,165	3.71%	142,628	2.51%	164,535	3.76%
Rated below AA but above A (A or better)	29,449	0.49%	39,494	0.87%	28,533	0.50%	39,254	0.90%
Rated below A but above B	2,145	0.04%	1,985	0.04%	1,970	0.03%	1,957	0.04%
Any other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>6,040,819</b>	<b>100.00%</b>	<b>4,527,310</b>	<b>100.00%</b>	<b>5,680,152</b>	<b>100.00%</b>	<b>4,378,825</b>	<b>100.00%</b>
<b>Break down by residual maturity</b>								
Upto 1 year	453,138	7.50%	379,798	8.39%	451,698	7.95%	378,542	8.64%
more than 1 year and upto 3 years	234,170	3.88%	228,790	5.05%	220,706	3.89%	222,941	5.09%
More than 3 years and up to 7 years	589,750	9.76%	615,005	13.58%	555,103	9.77%	596,740	13.63%
More than 7 years and up to 10 years	941,991	15.59%	649,284	14.34%	871,964	15.35%	622,604	14.22%
More than 10 years and up to 15 years	1,238,779	20.51%	1,071,366	23.66%	1,145,890	20.17%	1,030,203	23.53%
More than 15 years and up to 20 years	316,608	5.24%	255,667	5.65%	297,270	5.23%	246,614	5.63%
Above 20 years	2,266,383	37.52%	1,327,400	29.32%	2,137,521	37.63%	1,281,181	29.26%
<b>Total</b>	<b>6,040,819</b>	<b>100.00%</b>	<b>4,527,310</b>	<b>100.00%</b>	<b>5,680,152</b>	<b>100.00%</b>	<b>4,378,825</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government <sup>5</sup>	4,345,160	71.93%	3,093,214	68.32%	4,101,018	72.20%	2,990,067	68.28%
b. State Government	253,717	4.20%	203,767	4.50%	237,603	4.18%	197,013	4.50%
c. Corporate Securities	1,441,943	23.87%	1,230,329	27.18%	1,341,531	23.62%	1,191,745	27.22%
<b>Total</b>	<b>6,040,819</b>	<b>100.00%</b>	<b>4,527,310</b>	<b>100.00%</b>	<b>5,680,152</b>	<b>100.00%</b>	<b>4,378,825</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: December 31, 2020**

(₹ in Lakhs)

Details regarding debt securities- ULIP								
	Market value				Book value			
	As at December 31, 2020	as % of total for this class	As at December 31, 2019	as % of total for this class	As at December 31, 2020	as % of total for this class	As at December 31, 2019	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated <sup>4</sup>	5,021,873	96.07%	4,190,189	92.63%	5,021,873	96.07%	4,190,189	92.63%
AA or better	172,594	3.30%	276,680	6.12%	172,594	3.30%	276,680	6.12%
Rated below AA but above A (A or better)	32,812	0.63%	56,791	1.26%	32,812	0.63%	56,791	1.26%
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>5,227,279</b>	<b>100.00%</b>	<b>4,523,659</b>	<b>100.00%</b>	<b>5,227,279</b>	<b>100.00%</b>	<b>4,523,659</b>	<b>100.00%</b>
<b>Break down by residual maturity</b>								
Upto 1 year	1,629,819	31.18%	2,231,235	49.32%	1,629,819	31.18%	2,231,235	49.32%
more than 1 year and upto 3 years	1,038,920	19.87%	598,281	13.23%	1,038,920	19.87%	598,281	13.23%
More than 3 years and up to 7 years	568,117	10.87%	475,036	10.50%	568,117	10.87%	475,036	10.50%
More than 7 years and up to 10 years	1,221,548	23.37%	781,984	17.29%	1,221,548	23.37%	781,984	17.29%
More than 10 years and up to 15 years	494,768	9.47%	329,736	7.29%	494,768	9.47%	329,736	7.29%
More than 15 years and up to 20 years	5,400	0.10%	23,430	0.52%	5,400	0.10%	23,430	0.52%
Above 20 years	268,707	5.14%	83,957	1.86%	268,707	5.14%	83,957	1.86%
<b>Total</b>	<b>5,227,279</b>	<b>100.00%</b>	<b>4,523,659</b>	<b>100.00%</b>	<b>5,227,279</b>	<b>100.00%</b>	<b>4,523,659</b>	<b>100.00%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government <sup>5</sup>	3,066,463	58.66%	2,060,121	45.54%	3,066,463	58.66%	2,060,121	45.54%
b. State Government	275,011	5.26%	17,477	0.39%	275,011	5.26%	17,477	0.39%
c. Corporate Securities	1,885,804	36.08%	2,446,061	54.07%	1,885,804	36.08%	2,446,061	54.07%
<b>Total</b>	<b>5,227,279</b>	<b>100.00%</b>	<b>4,523,659</b>	<b>100.00%</b>	<b>5,227,279</b>	<b>100.00%</b>	<b>4,523,659</b>	<b>100.00%</b>

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