

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: September 30, 2020

(₹ in Lakhs)

Details regarding debt securities- Non-ULIP								
	Market value				Book value			
	As at September 30, 2020	as % of total for this class	As at September 30, 2019	as % of total for this class	As at September 30, 2020	as % of total for this class	As at September 30, 2019	as % of total for this class
Break down by credit rating								
AAA rated ⁴	5,241,762	96.61%	4,067,777	95.26%	4,987,328	96.56%	3,937,139	95.18%
AA or better	150,234	2.77%	169,721	3.97%	144,834	2.80%	166,795	4.03%
Rated below AA but above A (A or better)	31,808	0.59%	30,877	0.72%	30,996	0.60%	30,773	0.74%
Rated below A but above B	2,106	0.04%	1,955	0.05%	1,965	0.04%	1,952	0.05%
Any other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Total	5,425,910	100.00%	4,270,329	100.00%	5,165,123	100.00%	4,136,659	100.00%
Break down by residual maturity								
Upto 1 year	323,432	5.96%	359,719	8.42%	321,832	6.23%	358,813	8.67%
more than 1 year and upto 3 years	222,299	4.10%	235,965	5.53%	211,743	4.10%	231,596	5.60%
More than 3 years and up to 7 years	570,240	10.51%	635,433	14.88%	542,273	10.50%	615,733	14.88%
More than 7 years and up to 10 years	776,579	14.31%	587,647	13.76%	726,850	14.07%	564,199	13.64%
More than 10 years and up to 15 years	1,279,082	23.57%	964,935	22.60%	1,198,867	23.21%	927,677	22.43%
More than 15 years and up to 20 years	253,436	4.67%	423,788	9.92%	239,226	4.63%	413,251	9.99%
Above 20 years	2,000,842	36.88%	1,062,842	24.89%	1,924,333	37.26%	1,025,390	24.79%
Total	5,425,910	100.00%	4,270,329	100.00%	5,165,123	100.00%	4,136,659	100.00%
Breakdown by type of the issuer								
a. Central Government ⁵	3,846,365	70.89%	2,758,319	64.59%	3,678,040	71.21%	2,661,446	64.34%
b. State Government	248,376	4.58%	198,300	4.64%	237,778	4.60%	192,254	4.65%
c. Corporate Securities	1,331,169	24.53%	1,313,710	30.76%	1,249,305	24.19%	1,282,958	31.01%
Total	5,425,910	100.00%	4,270,329	100.00%	5,165,123	100.00%	4,136,659	100.00%

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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(₹ in Lakhs)

Details regarding debt securities- ULIP								
	Market value				Book value			
	As at September 30, 2020	as % of total for this class	As at September 30, 2019	as % of total for this class	As at September 30, 2020	as % of total for this class	As at September 30, 2019	as % of total for this class
Break down by credit rating								
AAA rated ⁴	4,546,205	94.95%	4,041,561	92.20%	4,546,205	94.95%	4,041,561	92.20%
AA or better	204,319	4.27%	285,405	6.51%	204,319	4.27%	285,405	6.51%
Rated below AA but above A (A or better)	37,384	0.78%	56,638	1.29%	37,384	0.78%	56,638	1.29%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Any other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Total	4,787,908	100.00%	4,383,603	100.00%	4,787,908	100.00%	4,383,603	100.00%
Break down by residual maturity								
Upto 1 year	1,731,734	36.17%	2,139,561	48.81%	1,731,734	36.17%	2,139,561	48.81%
more than 1 year and upto 3 years	848,097	17.71%	603,969	13.78%	848,097	17.71%	603,969	13.78%
More than 3 years and up to 7 years	599,255	12.52%	450,369	10.27%	599,255	12.52%	450,369	10.27%
More than 7 years and up to 10 years	1,025,825	21.43%	700,053	15.97%	1,025,825	21.43%	700,053	15.97%
More than 10 years and up to 15 years	500,430	10.45%	345,167	7.87%	500,430	10.45%	345,167	7.87%
More than 15 years and up to 20 years	5,287	0.11%	89,057	2.03%	5,287	0.11%	89,057	2.03%
Above 20 years	77,280	1.61%	55,427	1.26%	77,280	1.61%	55,427	1.26%
Total	4,787,908	100.00%	4,383,603	100.00%	4,787,908	100.00%	4,383,603	100.00%
Breakdown by type of the issuer								
a. Central Government ⁵	2,527,611	52.79%	1,913,745	43.66%	2,527,611	52.79%	1,913,745	43.66%
b. State Government	282,852	5.91%	17,431	0.40%	282,852	5.91%	17,431	0.40%
c. Corporate Securities	1,977,445	41.30%	2,452,427	55.95%	1,977,445	41.30%	2,452,427	55.95%
Total	4,787,908	100.00%	4,383,603	100.00%	4,787,908	100.00%	4,383,603	100.00%

Note

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