

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: June 30, 2021

(₹ in Lakhs)

Details regarding debt securities- Non-ULIP								
	Market value				Book value			
	As at June 30, 2021	as % of total for this class	As at June 30, 2020	as % of total for this class	As at June 30, 2021	as % of total for this class	As at June 30, 2020	as % of total for this class
Break down by credit rating								
AAA rated ⁴	6,397,431	97.42%	4,872,963	95.31%	6,330,902	97.52%	4,531,113	95.14%
AA or better	152,786	2.33%	195,064	3.82%	145,103	2.24%	187,621	3.94%
Rated below AA but above A (A or better)	14,534	0.22%	32,785	0.64%	13,964	0.22%	31,730	0.67%
Rated below A but above B	2,053	0.03%	12,125	0.24%	1,975	0.03%	11,961	0.25%
Any other		0.00%		0.00%	-	0.00%	-	0.00%
Total	6,566,804	100.00%	5,112,936	100.00%	6,491,943	100.00%	4,762,426	100.00%
Break down by residual maturity								
Upto 1 year	415,594	6.33%	340,337	6.66%	414,117	6.38%	339,467	7.13%
more than 1 year and upto 3 years	258,472	3.94%	282,085	5.52%	246,989	3.80%	265,755	5.58%
More than 3 years and up to 7 years	719,809	10.96%	507,771	9.93%	692,195	10.66%	474,243	9.96%
More than 7 years and up to 10 years	1,122,868	17.10%	640,021	12.52%	1,091,392	16.81%	587,929	12.35%
More than 10 years and up to 15 years	1,287,089	19.60%	1,134,579	22.19%	1,251,674	19.28%	1,050,398	22.06%
More than 15 years and up to 20 years	280,877	4.28%	253,702	4.96%	282,282	4.35%	233,685	4.91%
Above 20 years	2,482,094	37.80%	1,954,442	38.23%	2,513,294	38.71%	1,810,949	38.03%
Total	6,566,804	100.00%	5,112,936	100.00%	6,491,943	100.00%	4,762,426	100.00%
Breakdown by type of the issuer								
a. Central Government ⁵	4,771,707	72.66%	3,576,836	69.96%	4,767,452	73.44%	3,338,809	70.11%
b. State Government	254,942	3.88%	197,855	3.87%	246,926	3.80%	183,291	3.85%
c. Corporate Securities	1,540,154	23.45%	1,338,245	26.17%	1,477,565	22.76%	1,240,327	26.04%
Total	6,566,804	100.00%	5,112,936	100.00%	6,491,943	100.00%	4,762,426	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 June 30, 2021	as % of total for this class	As at June 30, 2020	as % of total for this class	As at June 30, 2021	as % of total for this class	As at June 30, 2020	as % of total for this class
Break down by credit rating								
AAA rated ⁴	5,009,812	96.33%	4,409,065	93.51%	5,009,812	96.33%	4,409,065	93.51%
AA or better	164,934	3.17%	260,358	5.52%	164,934	3.17%	260,358	5.52%
Rated below AA but above A (A or better)	26,096	0.50%	45,674	0.97%	26,096	0.50%	45,674	0.97%
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	5,200,842	100.00%	4,715,096	100.00%	5,200,842	100.00%	4,715,096	100.00%
Break down by residual maturity								
Upto 1 year	1,952,826	37.55%	2,157,257	45.75%	1,952,826	37.55%	2,157,257	45.75%
more than 1 year and upto 3 years	1,036,748	19.93%	657,572	13.95%	1,036,748	19.93%	657,572	13.95%
More than 3 years and up to 7 years	690,667	13.28%	489,928	10.39%	690,667	13.28%	489,928	10.39%
More than 7 years and up to 10 years	1,136,093	21.84%	726,110	15.40%	1,136,093	21.84%	726,110	15.40%
More than 10 years and up to 15 years	377,095	7.25%	565,577	12.00%	377,095	7.25%	565,577	12.00%
More than 15 years and up to 20 years	-	0.00%	8,400	0.18%	-	0.00%	8,400	0.18%
Above 20 years	7,414	0.14%	110,253	2.34%	7,414	0.14%	110,253	2.34%
Total	5,200,842	100.00%	4,715,096	100.00%	5,200,842	100.00%	4,715,096	100.00%
Breakdown by type of the issuer								
a. Central Government ⁵	3,023,840	58.14%	2,462,984	52.24%	3,023,840	58.14%	2,462,984	52.24%
b. State Government	388,258	7.47%	116,415	2.47%	388,258	7.47%	116,415	2.47%
c. Corporate Securities	1,788,745	34.39%	2,135,698	45.29%	1,788,745	34.39%	2,135,698	45.29%
Total	5,200,842	100.00%	4,715,096	100.00%	5,200,842	100.00%	4,715,096	100.00%

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