

Name of the Insurer: ICICI Prudential Life Insurance Company Limited
Schedules forming part of financial statements

FORM L-14-ASSETS HELD TO COVER LINKED LIABILITIES SCHEDULE
Assets held to cover linked liabilities

(₹ '000)

Particulars	As at March 31, 2020					Total
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Life Funds	Linked Group Pension Funds	
LONG TERM INVESTMENTS						
Government securities and Government guaranteed bonds including treasury Bills (Historical value: ₹ 92,725,021 thousands)	69,517,818	7,128,287	771,530	11,538,563	7,558,775	96,514,973
Other approved securities (Historical value: ₹ 3,641,194 thousands)	2,496,084	303,513	17,496	747,965	165,985	3,731,043
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹ 455,650,994 thousands)	346,354,903	29,685,705	3,392,800	3,696,402	3,247,407	386,377,217
Preference shares (Historical value: ₹ 291,222 thousands)	129,727	66,589	2,386	68,871	5,218	272,791
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 37,990,184 thousands)	26,117,832	3,785,267	419,907	5,662,197	3,710,842	39,696,045
Fixed deposits (Historical value: ₹ 1,806,800 thousands)	1,805,000	1,800	-	-	-	1,806,800
Investments in subsidiary Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹ 61,592,511 thousands)	44,561,106	3,824,235	383,283	416,004	366,006	49,550,634
Debentures/Bonds (Historical value: ₹ 89,298,133 thousands)	66,352,412	8,571,573	877,286	11,486,538	6,864,392	94,152,201
Other than approved investments						
Equity shares (Historical value: ₹ 2,726,925 thousands)	1,013,211	29,181	11,239	4,222	3,825	1,061,678
Debentures/Bonds (Historical value: Nil)	-	-	-	-	-	-
Other than approved investments						
Equity shares ⁴ (Historical value: ₹ 41,678,467 thousands)	26,225,285	2,714,401	223,210	289,565	253,444	29,705,905
Mutual fund (Historical value: ₹ 76,829,208 thousands)	46,340,955	3,963,340	383,297	588,025	515,720	51,791,337
Debentures/Bonds (Historical value: ₹ 2,899,377 thousands)	1,521,669	262,869	26,345	733,346	433,835	2,978,064
SHORT TERM INVESTMENTS						
Government securities and Government guaranteed bonds including treasury Bills (Historical value: ₹ 75,646,250 thousands)	74,624,810	865,377	20	261,292	1,383,419	77,134,918
Other approved securities (Historical value: ₹ 7,186 thousands)	-	-	-	3,568	3,568	7,136
Other investments(approved investments)						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Preference shares (Historical value: Nil)	-	-	-	-	-	-
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 14,588,035 thousands)	12,235,435	525,315	40,317	747,720	1,119,239	14,668,026
Certificate of deposits (Historical value: ₹ 6,907,234 thousands)	6,843,746	94,737	-	-	-	6,938,483
Commercial papers (Historical value: ₹ 21,168,293 thousands)	17,474,034	1,411,339	29,901	846,696	1,925,813	21,687,783
Fixed deposits (Historical value: ₹ 492,600 thousands)	367,645	82,695	4,900	33,400	3,960	492,600
Triparty Repo (Historical value: ₹ 32,328,125 thousands)	25,739,150	2,763,582	352,031	1,735,403	1,738,415	32,328,581
Investments in subsidiary Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹ 29,538,207 thousands)	24,189,206	1,149,331	75,607	1,681,238	2,460,887	29,556,269
Certificate of deposits (Historical value: ₹ 11,991,021 thousands)	10,946,846	417,212	7,041	178,524	758,090	12,307,713
Commercial papers (Historical value: ₹ 12,088,212 thousands)	11,130,623	364,591	11,746	176,575	588,219	12,271,754
Other than approved investments						
Debentures/Bonds (Historical value: ₹ 1,509,256 thousands)	965,955	92,815	23,489	281,790	164,903	1,528,952
Venture Fund (Historical value: ₹ 4,765 thousands)	2,717	-	-	-	-	2,717
Net current asset	2,788,042	105,447	54,865	872,026	465,767	4,286,147
Total	819,744,211	68,209,201	7,108,696	42,049,930	33,737,729	970,849,767
In India	819,744,211	68,209,201	7,108,696	42,049,930	33,737,729	970,849,767
Total	819,744,211	68,209,201	7,108,696	42,049,930	33,737,729	970,849,767

FORM L-14-ASSETS HELD TO COVER LINKED LIABILITIES SCHEDULE
Assets held to cover linked liabilities

(₹ '000)

Particulars	As at March 31, 2019					
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Life Funds	Linked Group Pension Funds	Total
LONG TERM INVESTMENTS						
Government securities and Government guaranteed bonds including treasury Bills (Historical value: ₹76,823,962 thousands)	56,649,287	7,348,522	644,686	8,602,925	5,429,327	78,674,747
Other approved securities (Historical value: ₹3,063,021 thousands)	2,369,497	289,726	16,525	241,046	125,311	3,042,105
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹413,196,495 thousands)	432,196,210	53,851,725	4,647,040	3,828,263	3,608,367	498,131,605
Preference shares (Historical value: ₹437,141 thousands)	244,442	125,277	4,489	129,570	9,817	513,595
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹39,653,029 thousands)	22,573,148	6,808,970	441,426	6,050,155	4,389,699	40,263,398
Fixed deposits (Historical value: ₹499,400 thousands)	392,245	64,895	4,900	28,400	8,960	499,400
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹48,861,064 thousands)	48,867,123	6,350,238	633,209	305,278	284,806	56,440,654
Debentures/Bonds (Historical value: ₹85,592,931 thousands)	58,241,281	10,777,730	776,255	10,106,411	7,075,101	86,976,778
Other than approved investments						
Equity shares ⁴ (Historical value: ₹7,036,129 thousands)	2,302,775	112,625	4,720	7,927	7,456	2,435,503
Other than approved investments						
Equity shares ⁴ (Historical value: ₹51,942,891 thousands)	53,046,195	6,475,835	579,915	436,133	399,088	60,937,166
Debentures/Bonds (Historical value: ₹503,363 thousands)	4,203	5,254	-	284,753	208,049	502,259
Mutual fund (Historical value: ₹50,271,130 thousands)	53,658,102	4,485,923	507,956	551,873	510,235	59,714,089
SHORT TERM INVESTMENTS						
Government securities and Government guaranteed bonds including treasury Bills (Historical value: ₹76,778,531 thousands)	68,679,297	2,714,916	102,925	2,715,548	3,478,512	77,691,198
Other approved securities (Historical value: ₹2,380,831 thousands)	2,152,814	200,473	-	-	-	2,353,287
Other investments(approved investments)						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Preference shares (Historical value: Nil)	-	-	-	-	-	-
Mutual fund (Historical value: ₹16,974,931 thousands)	12,295,817	2,722,894	431,248	464,134	1,074,746	16,988,839
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹5,031,746 thousands)	3,638,689	252,122	22,026	611,309	505,289	5,029,435
Certificate of deposits (Historical value: ₹8,874,112 thousands)	7,986,837	243,035	50,789	313,640	332,793	8,927,094
Commercial papers (Historical value: ₹15,530,312 thousands)	11,264,407	1,508,640	16,139	834,165	2,068,180	15,691,531
Fixed deposits (Historical value: ₹206,700 thousands)	170,700	23,600	-	12,400	-	206,700
Triparty Repo (Historical value: ₹32,301,949 thousands)	31,965,709	218,893	20,480	56,121	58,127	32,319,330
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹22,058,104 thousands)	15,913,199	1,676,429	106,842	2,458,854	2,063,655	22,218,979
Certificate of deposits (Historical value: ₹9,147,167 thousands)	6,910,743	794,555	59,623	308,722	1,147,873	9,221,516
Commercial papers (Historical value: ₹14,428,734 thousands)	13,592,284	310,576	23,845	321,224	464,487	14,712,416
Other than approved investments						
Debentures/Bonds (Historical value: ₹500,000 thousands)	189,528	59,100	4,076	160,997	95,783	509,484
Venture Fund (Historical value: ₹5,089 thousands)	2,457	-	-	-	-	2,457
Net current asset	12,752,716	692,375	82,404	1,084,512	842,564	15,454,571
Total	918,059,705	108,114,328	9,181,518	39,914,360	34,188,225	1,109,458,136
In India	918,059,705	108,114,328	9,181,518	39,914,360	34,188,225	1,109,458,136
Total	918,059,705	108,114,328	9,181,518	39,914,360	34,188,225	1,109,458,136

NOTES TO FORM L-14

(₹ '000)

Sr. No.	Particulars	As at March 31, 2020	As at March 31, 2019
1	Aggregate amount of company's investments:		
	a) other than equity securities, mutual fund, investments in subsidiary, investment in property and derivative instruments	437,485,059	395,247,357
	b) Market value of above investments	448,076,849	399,355,710
	c) Aggregate amount of company's investments in mutual fund, equity and investments in subsidiary and investment in property (at Historical cost)	638,478,105	588,282,641
2	Investment in holding company at amortised cost	Nil	Nil
3	Investment in subsidiary company at acquisition cost	Nil	Nil
4	Equity shares includes shares transferred under securities lending and borrowing scheme (SLB) where the Company retains all the associated risk and rewards on these securities	515,643	1,190,901
5	Investment made out of catastrophe reserve	Nil	Nil