

ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED
Schedules forming part of Consolidated Condensed financial statements

SCHEDULE - 8B
Assets held to cover linked liabilities

(₹ '000)

Particulars	September 30, 2017					Total
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Funds	Linked Group Pension Funds	
LONG TERM INVESTMENTS						
Government securities (Historical value: ₹137,559,600 thousands)	106,108,488	13,528,585	608,750	11,408,146	7,586,466	139,240,435
Other approved securities (Historical value: ₹21,342,557 thousands)	15,604,751	2,785,621	213,208	1,757,817	1,188,085	21,549,482
Other approved investments						
Equity shares (Historical value: ₹308,317,171 thousands)	308,895,168	78,422,188	4,735,597	3,894,532	3,180,370	399,127,855
Preference shares (Historical value: ₹706,693 thousands)	349,419	186,342	8,007	354,875	17,512	916,155
Debentures/Bonds (Historical value: ₹35,384,945 thousands)	18,168,855	7,380,327	465,546	6,034,928	4,072,432	36,122,088
Fixed deposits (Historical value: ₹941,600 thousands)	670,369	121,094	34,200	103,894	12,043	941,600
Investments in infrastructure/housing sector						
Other approved investments						
Equity shares (Historical value: ₹77,737,186 thousands)	74,632,784	16,274,882	1,003,164	1,104,297	937,106	93,952,233
Debentures/Bonds (Historical value: ₹40,880,096 thousands)	24,192,419	7,266,753	366,379	6,000,254	3,983,719	41,809,524
Other investments						
Equity shares (Historical value: ₹14,176,397 thousands)	8,016,711	1,290,339	96,974	161,199	118,357	9,683,580
Debentures/Bonds (Historical value: ₹38,661 thousands)	-	-	-	30,975	10,325	41,300
Other investments						
Equity shares (Historical value: ₹24,019,726 thousands)	18,115,707	4,639,420	266,061	245,768	234,159	23,501,115
Debentures/Bonds (Historical value: ₹503,363 thousands)	4,367	5,458	-	295,845	216,152	521,822
Mutual fund (Historical value: ₹6,128,420 thousands)	6,579,622	887,906	24,978	37,776	6,424	7,536,706
SHORT TERM INVESTMENTS						
Government securities (Historical value: ₹47,322,518 thousands)	42,256,557	3,283,976	28,193	379,102	2,193,901	48,141,729
Other approved securities (Historical value: ₹1,889,539 thousands)	1,881,548	-	-	-	-	1,881,548
Other approved investments						
Debentures/Bonds (Historical value: ₹3,751,853 thousands)	2,577,103	344,360	1,000	128,024	701,312	3,751,799
Commercial papers (Historical value: ₹7,957,092 thousands)	6,694,153	821,887	5,248	66,312	509,045	8,096,645
Fixed deposits (Historical value: ₹4,895,025 thousands)	2,985,300	894,900	44,600	480,175	490,050	4,895,025
Collateralized borrowing and lending obligation (Historical value: ₹2,027,494 thousands)	758,797	1,058,068	161,509	9,924	39,840	2,028,138
Mutual fund (Historical value: ₹39,510,870 thousands)	31,169,921	4,314,152	781,589	1,711,454	1,541,190	39,518,306
Investments in infrastructure/housing sector						
Other approved investments						
Debentures/Bonds (Historical value: ₹15,941,761 thousands)	9,813,656	2,119,678	43,264	1,526,738	2,553,330	16,056,666
Certificate of deposits (Historical value: ₹9,914,943 thousands)	7,526,983	864,390	6,727	826,749	1,041,539	10,266,388
Commercial papers (Historical value: ₹7,550,908 thousands)	5,583,386	951,349	11,569	300,199	875,245	7,721,748
Other investments						
Venture Fund (Historical value: ₹10,030 thousands)	5,942	-	-	-	-	5,942
Net current asset	3,608,121	866,540	(5,070)	930,655	711,432	6,111,678
Total	696,200,127	148,308,215	8,901,493	37,789,638	32,220,034	923,419,507
In India	696,200,127	148,308,215	8,901,493	37,789,638	32,220,034	923,419,507
Total	696,200,127	148,308,215	8,901,493	37,789,638	32,220,034	923,419,507

1. For Investments in holding company and other related entities - Refer note 10 of schedule 16.

2. 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.

ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED
Schedules forming part of Consolidated Condensed financial statements

SCHEDULE - 8B

Assets held to cover linked liabilities

Assets held to cover linked liabilities

(₹ '000)

Particulars	March 31, 2017				
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Funds	Total
LONG TERM INVESTMENTS					
Government securities (Historical value: ₹ 102,197,174 thousands)	89,891,501	6,370,506	365,816	8,015,583	104,643,406
Other approved securities (Historical value: ₹ 31,002,970 thousands)	23,066,125	3,600,838	198,814	4,372,378	31,238,155
Other approved investments					
Equity shares (Historical value: ₹ 289,799,327 thousands)	284,958,797	86,553,654	4,808,504	6,572,088	382,893,043
Preference shares (Historical value: ₹ 764,890 thousands)	383,198	195,707	9,987	355,618	944,510
Debentures/Bonds (Historical value: ₹ 28,745,748 thousands)	13,616,044	5,962,403	279,219	9,404,456	29,262,122
Fixed deposits (Historical value: ₹ 956,100 thousands)	720,779	123,794	44,700	66,827	956,100
Investments in infrastructure/housing sector					
Other approved investments					
Equity shares (Historical value: ₹ 72,367,735 thousands)	64,828,955	17,224,017	675,878	1,790,323	84,519,173
Debentures/Bonds (Historical value: ₹ 67,952,120 thousands)	38,719,839	13,243,046	852,800	15,909,974	68,725,659
Other investments					
Equity shares (Historical value: ₹ 13,030,998 thousands)	7,781,096	1,333,650	58,548	259,036	9,432,330
Debentures/Bonds (Historical value: ₹ 37,653 thousands)	-	-	-	41,046	41,046
Other investments					
Equity shares (Historical value: ₹ 24,913,186 thousands)	20,665,058	6,230,938	263,599	651,585	27,811,180
Debentures/Bonds (Historical value: ₹ 1,772,589 thousands)	452,873	536,010	11,617	863,312	1,863,812
Mutual fund (Historical value: ₹ 5,351,333 thousands)	5,260,416	751,379	-	68,555	6,080,350
SHORT TERM INVESTMENTS					
Government securities (Historical value: ₹ 28,118,974 thousands)	22,772,322	2,673,117	19,765	2,795,653	28,260,857
Other approved securities (Historical value: ₹ 1,915,654 thousands)	1,907,940	-	-	-	1,907,940
Other approved investments					
Debentures/Bonds (Historical value: ₹ 2,218,043 thousands)	1,197,775	392,571	11,461	613,437	2,215,244
Commercial papers (Historical value: ₹ 7,651,896 thousands)	6,056,189	909,302	5,382	898,151	7,869,024
Fixed deposits (Historical value: ₹ 6,495,025 thousands)	3,889,600	936,300	103,500	1,565,625	6,495,025
Collateralized borrowing and lending obligation (Historical value: ₹ 7,705,185 thousands)	5,709,467	1,250,291	6,299	740,373	7,706,430
Mutual fund (Historical value: ₹ 32,388,247 thousands)	24,657,966	3,996,356	491,024	3,242,901	32,388,247
Investments in infrastructure/housing sector					
Other approved investments					
Debentures/Bonds (Historical value: ₹ 15,422,105 thousands)	9,227,837	2,588,229	82,609	3,692,671	15,591,346
Certificate of deposits (Historical value: ₹ 11,669,600 thousands)	8,525,214	923,034	34,688	2,250,693	11,733,629
Commercial papers (Historical value: ₹ 4,088,886 thousands)	4,084,751	151,589	-	65,555	4,301,895
Other investments					
Venture Fund (Historical value: ₹ 10,030 thousands)	6,559	-	-	-	6,559
Net current asset	6,118,294	2,369,042	126,661	3,282,372	11,896,369
Total	644,498,595	158,315,773	8,450,871	67,518,212	878,783,451
In India	644,498,595	158,315,773	8,450,871	67,518,212	878,783,451
Total	644,498,595	158,315,773	8,450,871	67,518,212	878,783,451

1. For Investments in holding company and other related entities-Refer note 10 of schedule 16.

2. 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.

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SCHEDULE - 8B

Assets held to cover linked liabilities

Assets held to cover linked liabilities

(₹ '000)

Particulars	September 30, 2016				
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Funds	Total
LONG TERM INVESTMENTS					
Government securities (Historical value: ₹ 149,932,236 thousands)	109,474,656	21,541,019	1,290,523	22,037,618	154,343,816
Other approved securities (Historical value: ₹ 17,275,510 thousands)	12,268,895	2,514,165	132,851	2,862,932	17,778,843
Other approved investments					
Equity shares (Historical value: ₹ 279,587,802 thousands)	268,077,724	95,954,132	4,990,852	6,925,094	375,947,802
Preference shares (Historical value: ₹ 704,588 thousands)	357,788	195,005	12,507	355,564	920,864
Debentures/Bonds (Historical value: ₹ 23,446,890 thousands)	10,832,370	5,072,539	180,523	8,023,346	24,108,778
Fixed deposits (Historical value: ₹ 5,851,125 thousands)	3,649,079	953,241	6,900	1,241,905	5,851,125
Investments in infrastructure/housing sector					
Other approved investments					
Equity shares (Historical value: ₹ 63,745,617 thousands)	50,581,507	15,616,160	578,754	1,594,228	68,370,649
Debentures/Bonds (Historical value: ₹ 25,772,684 thousands)	13,649,859	6,005,329	297,878	6,939,966	26,893,032
Other investments					
Equity shares (Historical value: ₹ 14,308,049 thousands)	7,373,513	1,793,055	69,089	290,668	9,526,325
Debentures/Bonds (Historical value: ₹ 37,653 thousands)	-	-	-	41,142	41,142
Other investments					
Equity shares (Historical value: ₹ 2,981,010 thousands)	1,313,446	950,132	22,448	4,675	2,290,701
Debentures/Bonds (Historical value: ₹ 1,275,411 thousands)	445,014	515,702	11,534	361,133	1,333,383
Mutual fund (Historical value: ₹ 606,199 thousands)	315,592	293,152	2,775	-	611,519
SHORT TERM INVESTMENTS					
Government securities (Historical value: ₹ 8,598,790 thousands)	8,483,358	247,279	-	-	8,730,637
Other approved investments					
Debentures/Bonds (Historical value: ₹ 3,075,966 thousands)	1,840,381	525,329	11,547	706,786	3,084,043
Certificate of deposits (Historical value: ₹ 29,635,073 thousands)	24,829,909	2,739,763	18,892	3,144,990	30,733,554
Commercial papers (Historical value: ₹ 10,976,745 thousands)	7,736,704	1,571,404	8,606	2,018,044	11,334,758
Fixed deposits (Historical value: ₹ 7,565,950 thousands)	5,260,350	1,355,900	-	949,700	7,565,950
Collateralized borrowing and lending obligation (Historical value: ₹ 3,014,780 thousands)	2,798,250	110,400	8,600	98,030	3,015,280
Mutual fund (Historical value: ₹ 9,727,675 thousands)	6,606,068	2,190,378	86,362	844,867	9,727,675
Investments in infrastructure/housing sector					
Other approved investments					
Debentures/Bonds (Historical value: ₹ 9,294,726 thousands)	5,087,236	1,921,208	12,460	2,367,804	9,388,708
Certificate of deposits (Historical value: ₹ 6,053,496 thousands)	5,323,617	609,819	4,856	383,417	6,321,709
Commercial papers (Historical value: ₹ 7,309,240 thousands)	6,005,984	608,113	2,352	807,136	7,423,585
Other investments					
Debentures/Bonds (Historical value: ₹ 90,664 thousands)	70,299	20,015	-	-	90,314
Mutual fund (Historical value: ₹ 29,899,751 thousands)	23,193,227	4,151,467	235,888	2,319,169	29,899,751
Venture Fund (Historical value: ₹ 10,354 thousands)	10,992	-	-	-	10,992
Net current asset	4,017,490	212,732	35,270	(164,004)	4,101,488
Total	579,603,308	167,667,438	8,021,467	64,154,210	819,446,423
In India	579,603,308	167,667,438	8,021,467	64,154,210	819,446,423
Total	579,603,308	167,667,438	8,021,467	64,154,210	819,446,423

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