

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

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

(₹ '000)

Particulars	As at March 31, 2021					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: ₹ 181,254,890 thousands)	145,236,123	9,900,092	944,076	15,244,018	9,060,056	180,384,365
Other approved securities (Historical value: ₹ 40,130,058 thousands)	32,445,854	1,761,639	184,545	3,717,327	1,535,925	39,645,290
Other investments (approved investments)						
Equity shares ⁴ (Historical value: ₹ 459,913,920 thousands)	578,492,864	37,381,885	5,108,441	4,387,549	3,990,546	629,361,285
Preference shares (Historical value: Nil)	-	-	-	-	-	-
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 27,315,230 thousands)	21,690,998	1,644,958	237,612	3,088,236	1,922,908	28,584,712
Fixed deposits (Historical value: ₹ 1,800,000 thousands)	1,800,000	-	-	-	-	1,800,000
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments (approved investments)						
Equity shares ⁵ (Historical value: ₹ 53,211,499 thousands)	57,638,988	3,670,641	426,162	469,549	430,231	62,635,571
Debentures/Bonds (Historical value: ₹ 80,165,862 thousands)	60,138,667	5,908,026	652,241	10,967,280	5,759,748	83,425,962
Other than approved investments						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: Nil)	-	-	-	-	-	-
Other than approved investments						
Equity shares (Historical value: ₹ 51,884,236 thousands)	65,188,000	3,511,022	379,076	492,145	439,888	70,010,131
Mutual fund (Historical value: ₹ 80,307,150 thousands)	89,964,536	5,653,835	766,835	701,274	631,104	97,717,584
Debentures/Bonds (Historical value: ₹ 1,917,192 thousands)	1,351,814	112,570	19,069	348,302	143,103	1,974,858
SHORT TERM INVESTMENTS						
Government securities and Government guaranteed bonds including treasury Bills (Historical value: ₹ 35,144,816 thousands)	31,525,092	658,686	34,227	712,152	2,372,850	35,303,007
Other approved securities (Historical value: ₹ 3,445,842 thousands)	3,238,187	-	-	-	157,938	3,396,125
Other investments (approved investments)						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Preference shares (Historical value: ₹ 117,192 thousands)	83,553	42,888	1,537	8,892	3,361	140,231
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 9,758,505 thousands)	7,876,429	338,541	14,390	558,900	1,056,616	9,844,876
Certificate of deposits (Historical value: ₹ 9,381,198 thousands)	7,389,867	525,882	45,199	701,381	743,719	9,405,848
Commercial papers (Historical value: ₹ 14,487,723 thousands)	12,217,830	587,608	13,876	312,219	1,537,328	14,668,861
Fixed deposits (Historical value: ₹ 6,800 thousands)	5,000	1,800	-	-	-	6,800
Triparty Repo (Historical value: ₹ 56,921,292 thousands)	42,589,523	3,609,611	698,803	6,368,537	3,660,085	56,926,559
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments (approved investments)						
Debentures/Bonds (Historical value: ₹ 18,623,204 thousands)	15,368,796	576,477	24,339	757,192	1,845,076	18,571,880
Certificate of deposits (Historical value: ₹ 6,736,543 thousands)	5,766,197	254,770	6,049	116,425	736,656	6,880,097
Commercial papers (Historical value: ₹ 17,895,896 thousands)	17,217,012	281,333	8,879	183,389	534,435	18,225,048
Other than approved investments						
Debentures/Bonds (Historical value: ₹ 993,527 thousands)	443,654	23,615	2,057	100,805	409,065	979,196
Venture Fund (Historical value: ₹ 4,684 thousands)	1,894	-	-	-	-	1,894
Net current asset	11,413,083	801,045	92,420	2,176,563	1,118,140	15,601,251
Total	1,209,083,961	77,246,724	9,659,833	51,412,135	38,088,778	1,385,491,431
In India	1,209,083,961	77,246,724	9,659,833	51,412,135	38,088,778	1,385,491,431
Total	1,209,083,961	77,246,724	9,659,833	51,412,135	38,088,778	1,385,491,431

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(₹ '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 ⁵ (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

NOTES TO FORM L-14**(₹ '000)**

Sr. No.	Particulars	As at March 31, 2021	As at March 31, 2020
1	Aggregate amount of company's investments:		
	a) other than equity securities, mutual fund, investments in subsidiary, investment in property and derivative instruments	506,931,465	437,485,059
	b) Market value of above investments	510,165,611	448,076,849
	c) Aggregate amount of company's investments in mutual fund, equity and investments in subsidiary and investment in property (at Historical cost)	645,316,805	638,478,105
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	2,482,815	515,643
5	Investment made out of catastrophe reserve	Nil	Nil