

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 June 30,2020					Total
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Funds	Linked Group Pension Funds	
LONG TERM INVESTMENTS						
Government securities and Government guaranteed bonds including Treasury Bills (Historical value: ₹ 115,815,091 thousands)	88,295,019	9,510,022	952,383	14,076,982	8,790,458	121,624,864
Other approved securities (Historical value: ₹ 12,393,444 thousands)	10,571,836	673,064	54,614	764,810	475,143	12,539,467
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹ 451,007,640 thousands)	434,799,320	35,082,627	4,352,692	3,955,148	3,648,093	481,837,880
Preference shares (Historical value: ₹ 291,222 thousands)	153,914	79,004	2,831	81,711	6,191	323,651
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 43,569,326 thousands)	31,791,827	3,792,006	401,659	6,206,483	4,028,809	46,220,784
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 ⁴ (Historical value: ₹ 60,524,246 thousands)	54,497,776	3,870,925	473,334	518,595	477,447	59,838,077
Debentures/Bonds (Historical value: ₹ 65,100,023 thousands)	49,211,938	6,300,510	636,710	9,089,663	5,499,680	70,738,501
Other than approved investments						
Equity shares ⁴ (Historical value: ₹ 613,449 thousands)	577,729	45,636	21,821	4,964	4,472	654,622
Debentures/Bonds (Historical value: Nil)	-	-	-	-	-	-
Other than approved investments						
Equity shares ⁴ (Historical value: ₹ 41,533,275 thousands)	33,039,816	2,403,060	220,992	314,922	288,891	36,267,681
Mutual fund (Historical value: ₹ 64,218,185 thousands)	43,681,438	3,768,184	179,519	556,796	513,983	48,699,920
Debentures/Bonds (Historical value: ₹ 2,399,037 thousands)	1,598,756	218,199	26,934	460,644	232,172	2,536,705
SHORT TERM INVESTMENTS						
Government securities and Government guaranteed bonds including Treasury Bills (Historical value: ₹ 64,956,264 thousands)	64,562,808	806,243	-	235,725	1,367,747	66,972,523
Other approved securities (Historical value: Nil)	-	-	-	-	-	-
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: ₹ 12,693,820 thousands)	10,368,193	421,737	14,165	1,109,620	887,726	12,801,441
Certificate of deposits (Historical value: ₹ 5,925,346 thousands)	5,940,705	96,155	-	-	-	6,036,860
Commercial papers (Historical value: ₹ 16,176,702 thousands)	11,998,193	1,252,715	43,639	870,707	2,336,825	16,502,079
Fixed deposits (Historical value: ₹ 499,400 thousands)	372,645	84,495	4,900	33,400	3,960	499,400
Triparty Repo (Historical value: ₹ 57,485,285 thousands)	48,397,670	2,979,610	431,338	2,835,037	2,846,446	57,490,101
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹ 25,170,063 thousands)	20,694,268	1,133,170	31,533	1,024,062	2,425,613	25,308,646
Certificate of deposits (Historical value: ₹ 12,544,811 thousands)	11,491,675	394,565	6,966	182,284	763,377	12,838,867
Commercial papers (Historical value: ₹ 15,041,732 thousands)	14,158,915	470,174	8,776	150,899	456,319	15,245,083
Other than approved investments						
Debentures/Bonds (Historical value: ₹ 2,012,736 thousands)	976,249	94,046	22,544	565,439	372,382	2,030,660
Venture Fund (Historical value: ₹ 4,765 thousands)	2,717	-	-	-	-	2,717
Net current asset	1,848,264	309,911	42,438	938,906	561,078	3,700,597
Total	940,831,671	73,786,058	7,929,788	43,976,797	35,986,812	1,102,511,126
In India	940,831,671	73,786,058	7,929,788	43,976,797	35,986,812	1,102,511,126
Total	940,831,671	73,786,058	7,929,788	43,976,797	35,986,812	1,102,511,126

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(₹ '000)

Particulars	As at March 31, 2020					Total
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group 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	7,568,775	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 ⁴ (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

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Particulars	As at June 30, 2019					Total
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Funds	Linked Group Pension Funds	
LONG TERM INVESTMENTS						
Government securities and Government guaranteed bonds including Treasury Bills (Historical value: ₹ 86,747,753 thousands)	63,443,860	9,833,088	813,926	9,602,337	6,610,631	90,303,842
Other approved securities (Historical value: ₹ 3,493,030 thousands)	2,612,620	340,185	20,986	324,939	202,831	3,501,561
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹ 428,556,204 thousands)	440,853,924	48,335,638	4,575,420	3,706,764	3,615,928	501,087,674
Preference shares (Historical value: ₹ 436,833 thousands)	233,069	119,634	4,286	123,734	9,375	490,098
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 44,469,135 thousands)	26,727,195	6,663,381	515,097	6,808,829	4,433,236	45,147,738
Fixed deposits (Historical value: ₹ 499,400 thousands)	372,045	85,095	4,900	33,400	3,960	499,400
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹ 52,321,079 thousands)	57,343,673	7,121,347	705,442	381,923	374,986	65,927,371
Debentures/Bonds (Historical value: ₹ 77,549,524 thousands)	52,489,348	9,865,481	789,901	9,593,052	6,619,293	79,357,075
Other than approved investments						
Equity shares ⁴ (Historical value: ₹ 9,026,326 thousands)	2,903,990	91,643	5,531	9,718	9,550	3,020,432
Debentures/Bonds (Historical value: ₹ 742,285 thousands)	277,074	173,646	12,335	155,617	92,991	711,663
Other than approved investments						
Equity shares ⁴ (Historical value: ₹ 47,921,997 thousands)	49,901,462	5,154,299	473,241	386,097	374,530	56,289,629
Mutual fund (Historical value: ₹ 59,271,584 thousands)	61,781,321	5,042,996	594,150	587,309	547,055	68,552,831
Debentures/Bonds (Historical value: ₹ 1,503,885 thousands)	710,557	96,174	11,116	395,311	296,809	1,509,967
SHORT TERM INVESTMENTS						
Government securities and Government guaranteed bonds including Treasury Bills (Historical value: ₹ 49,085,538 thousands)	45,551,636	1,156,751	48,731	1,567,244	1,587,322	49,911,684
Other approved securities (Historical value: ₹ 7,388 thousands)	-	211	-	3,588	3,588	7,387
Other investments(approved investments)						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Preference shares (Historical value: Nil)	-	-	-	-	-	-
Mutual fund (Historical value: ₹ 18,307,679 thousands)	14,784,638	1,947,890	293,959	436,032	851,574	18,314,093
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 6,819,156 thousands)	4,466,875	602,297	24,999	675,673	1,053,578	6,823,422
Certificate of deposits (Historical value: ₹ 8,465,739 thousands)	8,152,690	200,148	10,934	128,302	123,765	8,615,839
Commercial papers (Historical value: ₹ 27,034,888 thousands)	22,679,760	1,377,346	25,519	809,034	2,435,973	27,327,632
Fixed deposits (Historical value: ₹ 206,700 thousands)	170,700	23,600	-	12,400	-	206,700
Triparty Repo (Historical value: ₹ 30,956,271 thousands)	29,162,313	713,170	10,046	492,701	592,764	30,970,994
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹ 27,785,141 thousands)	21,307,466	1,857,085	113,415	1,978,000	2,628,097	27,884,063
Certificate of deposits (Historical value: ₹ 6,935,122 thousands)	5,637,940	515,338	7,080	182,177	737,031	7,079,566
Commercial papers (Historical value: ₹ 17,923,077 thousands)	16,478,565	614,669	12,497	257,559	813,042	18,176,332
Other than approved investments						
Debentures/Bonds (Historical value: ₹ 500,000 thousands)	188,379	58,742	4,051	160,020	95,202	506,394
Venture Fund (Historical value: ₹ 4,927 thousands)	2,457	-	-	-	-	2,457
Net current asset	10,147,567	1,354,095	59,397	1,140,238	660,586	13,361,883
Total	938,381,124	103,343,949	9,136,959	39,951,998	34,773,697	1,125,587,727
In India	938,381,124	103,343,949	9,136,959	39,951,998	34,773,697	1,125,587,727
Total	938,381,124	103,343,949	9,136,959	39,951,998	34,773,697	1,125,587,727

NOTES TO FORM L-14

(₹ '000)

Sr. No.	Particulars	As at June 30, 2020	As at March 31, 2020	As at June 30, 2019
1	Aggregate amount of company's investments:			
	a) Other than equity securities, mutual fund, investments in subsidiary, investment in property and derivative instruments	456,857,480	437,485,059	392,809,576
	b) Market value of above investments	471,512,347	448,076,849	399,033,812
	c) Aggregate amount of company's investments in mutual fund, equity and investments in subsidiary and investment in property (at Historical cost)	617,896,795	638,478,105	615,404,869
2	Investment in holding company at amortised cost	Nil	Nil	Nil
3	Investment in subsidiary company at acquisition cost	Nil	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	3,212,822	515,643	507,268
5	Investment made out of catastrophe reserve	Nil	Nil	Nil