

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

SCHEDULE - 8B

Assets held to cover linked liabilities

(₹ '000)

Particulars	September 30, 2019					
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Life Funds	Linked Group Pension Funds	Total
LONG TERM INVESTMENTS						
Government securities (Historical value: ₹ 88,329,171 thousands)	65,034,893	9,284,999	780,172	9,205,048	6,602,261	90,907,373
Other approved securities (Historical value: ₹ 3,123,707 thousands)	2,408,023	294,616	17,011	276,017	161,954	3,157,621
Other investments(approved investments)						
Equity shares (Historical value: ₹ 437,701,265 thousands)	440,768,398	43,488,639	4,360,377	4,025,283	3,741,256	496,383,953
Preference shares (Historical value: ₹ 436,833 thousands)	233,069	119,634	4,286	123,734	9,375	490,098
Debentures/Bonds (Historical value: ₹ 42,340,793 thousands)	27,358,909	5,604,598	429,633	5,685,307	4,216,448	43,294,895
Fixed deposits (Historical value: ₹ 499,400 thousands)	372,045	85,095	4,900	33,400	3,960	499,400
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Equity shares (Historical value: ₹ 50,891,190 thousands)	52,926,013	5,835,095	641,375	364,120	342,903	60,109,506
Debentures/Bonds (Historical value: ₹ 73,947,374 thousands)	51,473,726	8,666,770	754,893	9,284,216	6,091,019	76,270,624
Other than approved investments						
Equity shares (Historical value: ₹ 406,230 thousands)	117,039	12,925	2,445	-	-	132,409
Debentures/Bonds (Historical value: ₹ 742,285 thousands)	274,482	172,021	12,220	154,161	92,121	705,005
Other than approved investments						
Equity shares (Historical value: ₹ 40,929,091 thousands)	33,843,102	4,265,106	314,434	329,693	295,823	39,048,158
Debentures/Bonds (Historical value: ₹ 4,394,578 thousands)	2,169,007	630,677	49,383	1,000,591	603,543	4,453,201
Mutual fund (Historical value: ₹ 75,897,905 thousands)	72,911,468	7,095,226	756,015	662,407	619,004	82,044,120
SHORT TERM INVESTMENTS						
Government securities (Historical value: ₹ 63,264,695 thousands)	59,779,774	1,763,777	3,543	365,456	1,602,671	63,515,221
Other approved securities (Historical value: ₹ 7,186 thousands)	-	-	-	3,595	3,595	7,190
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹ 7,800,722 thousands)	5,467,584	422,208	18,165	934,187	999,634	7,841,778
Certificate of deposits (Historical value: ₹ 8,470,950 thousands)	8,291,186	166,865	2,714	271,710	46,242	8,778,717
Commercial papers (Historical value: ₹ 28,385,949 thousands)	24,046,579	1,459,359	24,483	1,111,125	2,324,756	28,966,302
Fixed deposits (Historical value: ₹ 206,700 thousands)	170,700	23,600	-	12,400	-	206,700
Triparty Repo (Historical value: ₹ 36,173,204 thousands)	32,402,076	1,599,491	297,944	1,384,476	494,529	36,178,516
Mutual fund (Historical value: ₹ 9,232,171 thousands)	6,201,679	1,153,609	141,224	986,072	749,586	9,232,170
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹ 38,227,883 thousands)	29,264,605	2,303,364	125,190	3,131,651	3,577,311	38,402,121
Certificate of deposits (Historical value: ₹ 11,070,480 thousands)	9,812,334	475,064	7,011	199,326	717,657	11,211,392
Commercial papers (Historical value: ₹ 13,357,122 thousands)	13,188,756	174,257	8,899	306,728	57,777	13,736,417
Other than approved investments						
Debentures/Bonds (Historical value: ₹ 500,229 thousands)	199,207	47,526	4,045	159,770	95,053	505,601
Venture Fund (Historical value: ₹ 4,765 thousands)	2,457	-	-	-	-	2,457
Net current asset	6,535,100	559,223	36,484	928,211	680,485	8,739,503
Total	945,252,211	95,703,744	8,796,846	40,938,684	34,128,963	1,124,820,448
In India	945,252,211	95,703,744	8,796,846	40,938,684	34,128,963	1,124,820,448
Total	945,252,211	95,703,744	8,796,846	40,938,684	34,128,963	1,124,820,448

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

SCHEDULE - 8B

Assets held to cover linked liabilities

(₹ '000)

Particulars	March 31, 2019					Total
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Life Funds	Linked Group Pension Funds	
LONG TERM INVESTMENTS						
Government securities (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 (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
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 infrastructure/housing sector						
Other investments(approved investments)						
Equity shares (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 (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 (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 (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)						
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
Mutual fund (Historical value: ₹16,974,931 thousands)	12,295,817	2,722,894	431,248	464,134	1,074,746	16,988,839
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

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

SCHEDULE - 8B

Assets held to cover linked liabilities

(₹ '000)

Particulars	September 30, 2018					
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Life Funds	Linked Group Pension Funds	Total
LONG TERM INVESTMENTS						
Government securities (Historical value: ₹92,214,147 thousands)	64,378,403	8,474,305	510,783	10,706,060	7,104,686	91,174,237
Other approved securities (Historical value: ₹3,585,837 thousands)	2,595,265	306,715	15,915	337,044	200,958	3,455,897
Other approved investments						
Equity shares (Historical value: ₹394,018,336 thousands)	409,514,517	62,808,319	5,221,752	4,618,041	4,178,050	486,340,679
Preference shares (Historical value: ₹565,345 thousands)	280,585	149,639	6,430	284,975	14,062	735,691
Debentures/Bonds (Historical value: ₹34,370,828 thousands)	18,215,132	6,793,560	442,817	4,901,762	3,201,336	33,554,607
Fixed deposits (Historical value: ₹706,100 thousands)	554,945	105,495	4,900	31,800	8,960	706,100
Investments in infrastructure/housing sector						
Other approved investments						
Equity shares (Historical value: ₹60,724,917 thousands)	56,178,725	8,265,296	691,560	291,577	264,368	65,691,526
Debentures/Bonds (Historical value: ₹75,829,711 thousands)	48,398,989	10,000,154	727,889	9,224,242	6,331,630	74,682,904
Other investments						
Equity shares (Historical value: ₹14,477,572 thousands)	4,969,118	591,575	38,787	4,548	4,088	5,608,116
Other investments						
Equity shares (Historical value: ₹31,489,362 thousands)	19,237,714	3,037,958	238,741	324,589	270,216	23,109,218
Debentures/Bonds (Historical value: ₹503,363 thousands)	4,114	5,143	-	278,756	203,667	491,680
Mutual fund (Historical value: ₹31,249,635 thousands)	28,013,623	2,063,256	31,071	-	-	30,107,950
SHORT TERM INVESTMENTS						
Government securities (Historical value: ₹55,065,866 thousands)	51,011,418	2,449,680	211,431	1,010,110	1,265,718	55,948,357
Other approved securities (Historical value: ₹9,380,157 thousands)	9,022,589	226,681	-	-	-	9,249,270
Other approved investments						
Debentures/Bonds (Historical value: ₹7,838,339 thousands)	5,359,577	969,099	49,832	671,917	714,236	7,764,661
Certificate of deposits (Historical value: ₹4,194,982 thousands)	3,695,592	78,125	5,164	162,921	442,138	4,383,940
Commercial papers (Historical value: ₹27,425,041 thousands)	22,740,091	2,583,145	59,942	711,047	2,086,324	28,180,549
Fixed deposits (Historical value: ₹250,000 thousands)	143,846	5,003	28,800	58,108	14,243	250,000
Collateralized borrowing and lending obligation (Historical value: ₹7,496,173 thousands)	4,653,636	1,075,668	10,648	1,015,553	743,485	7,498,990
Mutual fund (Historical value: ₹29,380,100 thousands)	22,367,565	4,641,224	485,219	571,002	1,327,524	29,392,534
Preference shares (Historical value: ₹11 thousands)	12	-	-	-	-	12
Investments in infrastructure/housing sector						
Other approved investments						
Debentures/Bonds (Historical value: ₹22,992,911 thousands)	17,708,937	1,480,416	16,990	1,973,976	1,715,532	22,895,851
Certificate of deposits (Historical value: ₹9,981,605 thousands)	8,607,458	683,692	6,816	414,882	697,040	10,409,888
Commercial papers (Historical value: ₹15,106,717 thousands)	12,793,047	1,364,600	45,915	454,113	1,016,152	15,673,827
Other investments						
Venture Fund (Historical value: ₹5,089 thousands)	5,302	-	-	-	-	5,302
Net current asset	7,031,554	334,021	70,155	977,172	461,864	8,874,766
Total	817,481,754	118,492,769	8,921,557	39,024,195	32,266,277	1,016,186,552
In India	817,481,754	118,492,769	8,921,557	39,024,195	32,266,277	1,016,186,552
Total	817,481,754	118,492,769	8,921,557	39,024,195	32,266,277	1,016,186,552

NOTES TO SCHEDULE - 8B**(₹ '000)**

Sr. No.	Particulars	September 30, 2019	March 31, 2019	September 30, 2018
1	Aggregate amount of Company's investments:			
	a) other than equity securities, mutual fund, investments in subsidiary, investment in property and derivative instruments	422,914,654	395,247,357	370,274,675
	b) Market value of above Investments	429,130,628	399,355,710	367,061,763
	c) Aggregate amount of Company's investments in Mutual Fund, Equity and investments in subsidiary and investment in property (at Historical cost)	615,057,852	588,282,641	561,339,922
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	1,148,943	1,190,901	2,626,554
5	Investment made out of catastrophe reserve	Nil	Nil	Nil