

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

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

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, 2018					
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Life Funds	Linked Group Pension Funds	Total
<b>LONG TERM INVESTMENTS</b>						
<b>Government securities</b> (Historical value: ₹92,214,147 thousands)	64,378,403	8,474,305	510,783	10,706,060	7,104,686	<b>91,174,237</b>
<b>Other approved securities</b> (Historical value: ₹3,585,837 thousands)	2,595,265	306,715	15,915	337,044	200,958	<b>3,455,897</b>
<b>Other approved investments</b>						
Equity shares (Historical value: ₹394,018,336 thousands)	409,514,517	62,808,319	5,221,752	4,618,041	4,178,050	<b>486,340,679</b>
Preference shares (Historical value: ₹565,345 thousands)	280,585	149,639	6,430	284,975	14,062	<b>735,691</b>
Debentures/Bonds (Historical value: ₹34,370,828 thousands)	18,215,132	6,793,560	442,817	4,901,762	3,201,336	<b>33,554,607</b>
Fixed deposits (Historical value: ₹706,100 thousands)	554,945	105,495	4,900	31,800	8,960	<b>706,100</b>
<b>Investments in infrastructure/housing sector</b>						
<b>Other approved investments</b>						
Equity shares (Historical value: ₹60,724,917 thousands)	56,178,725	8,265,296	691,560	291,577	264,368	<b>65,691,526</b>
Debentures/Bonds (Historical value: ₹75,829,711 thousands)	48,398,989	10,000,154	727,889	9,224,242	6,331,630	<b>74,682,904</b>
<b>Other investments</b>						
Equity shares (Historical value: ₹14,477,572 thousands)	4,969,118	591,575	38,787	4,548	4,088	<b>5,608,116</b>
<b>Other investments</b>						
Equity shares (Historical value: ₹31,489,362 thousands)	19,237,714	3,037,958	238,741	324,589	270,216	<b>23,109,218</b>
Debentures/Bonds (Historical value: ₹503,363 thousands)	4,114	5,143	-	278,756	203,667	<b>491,680</b>
Mutual fund (Historical value: ₹31,249,635 thousands)	28,013,623	2,063,256	31,071	-	-	<b>30,107,950</b>
<b>SHORT TERM INVESTMENTS</b>						
<b>Government securities</b> (Historical value: ₹55,065,866 thousands)	51,011,418	2,449,680	211,431	1,010,110	1,265,718	<b>55,948,357</b>
<b>Other approved securities</b> (Historical value: ₹9,380,157 thousands)	9,022,589	226,681	-	-	-	<b>9,249,270</b>
<b>Other approved investments</b>						
Debentures/Bonds (Historical value: ₹7,838,339 thousands)	5,359,577	969,099	49,832	671,917	714,236	<b>7,764,661</b>
Certificate of deposits (Historical value: ₹4,194,982 thousands)	3,695,592	78,125	5,164	162,921	442,138	<b>4,383,940</b>
Commercial papers (Historical value: ₹27,425,041 thousands)	22,740,091	2,583,145	59,942	711,047	2,086,324	<b>28,180,549</b>
Fixed deposits (Historical value: ₹250,000 thousands)	143,846	5,003	28,800	58,108	14,243	<b>250,000</b>
Collateralized borrowing and lending obligation (Historical value: ₹7,496,173 thousands)	4,653,636	1,075,668	10,648	1,015,553	743,485	<b>7,498,990</b>
Mutual fund (Historical value: ₹29,380,100 thousands)	22,367,565	4,641,224	485,219	571,002	1,327,524	<b>29,392,534</b>
Preference shares (Historical value: ₹11 thousands)	12	-	-	-	-	<b>12</b>
<b>Investments in infrastructure/housing sector</b>						
<b>Other approved investments</b>						
Debentures/Bonds (Historical value: ₹22,992,911 thousands)	17,708,937	1,480,416	16,990	1,973,976	1,715,532	<b>22,895,851</b>
Certificate of deposits (Historical value: ₹9,981,605 thousands)	8,607,458	683,692	6,816	414,882	697,040	<b>10,409,888</b>
Commercial papers (Historical value: ₹15,106,717 thousands)	12,793,047	1,364,600	45,915	454,113	1,016,152	<b>15,673,827</b>
<b>Other investments</b>						
Venture Fund (Historical value: ₹5,089 thousands)	5,304	-	-	-	-	<b>5,302</b>
<b>Net current asset</b>	7,031,552	334,021	70,155	977,172	461,864	<b>8,874,764</b>
<b>Total</b>	<b>817,481,754</b>	<b>118,492,769</b>	<b>8,921,557</b>	<b>39,024,195</b>	<b>32,266,277</b>	<b>1,016,186,552</b>
In India	817,481,754	118,492,769	8,921,557	39,024,195	32,266,277	1,016,186,552
<b>Total</b>	<b>817,481,754</b>	<b>118,492,769</b>	<b>8,921,557</b>	<b>39,024,195</b>	<b>32,266,277</b>	<b>1,016,186,552</b>

**NOTES TO SCHEDULE - 8B**

				(₹ '000)
<b>Sr. No.</b>	<b>Particulars</b>	<b>September 30, 2019</b>	<b>March 31, 2019</b>	<b>September 30, 2018</b>
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