

ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED
SCHEDULES FORMING PART OF CONDENSED CONSOLIDATED FINANCIAL STATEMENTS

FORM L-14-ASSETS HELD TO COVER LINKED LIABILITIES SCHEDULE
ASSETS HELD TO COVER LINKED LIABILITIES

(₹ '000)

Particulars	As at September 30, 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: ₹ 162,116,725 thousands)	124,204,685	11,908,518	1,168,875	17,663,245	10,373,648	165,318,971
Other approved securities (Historical value: ₹ 29,364,348 thousands)	25,390,075	1,002,395	81,873	2,012,074	692,525	29,178,942
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹ 456,039,781 thousands)	483,588,224	34,899,214	4,530,207	4,271,314	3,822,154	531,111,113
Preference shares (Historical value: ₹ 234,384 thousands)	158,311	81,261	2,912	16,848	6,368	265,700
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 38,979,408 thousands)	29,868,730	2,653,258	314,627	4,795,510	3,043,589	40,675,714
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: ₹ 57,695,600 thousands)	45,403,513	3,072,181	341,790	438,344	393,694	49,649,522
Debentures/Bonds (Historical value: ₹ 62,040,586 thousands)	46,546,347	4,975,412	565,461	8,577,536	5,235,701	65,900,457
Other than approved investments						
Equity shares (Historical value: ₹ 130,932 thousands)	83,471	14,980	16,419	-	-	114,870
Debentures/Bonds (Historical value: Nil)	-	-	-	-	-	-
Other than approved investments						
Equity shares ⁴ (Historical value: ₹ 39,455,471 thousands)	35,094,178	2,119,562	232,789	274,872	245,970	37,967,371
Mutual fund (Historical value: ₹ 76,434,987 thousands)	56,779,542	4,315,865	446,051	590,868	525,218	62,657,544
Debentures/Bonds (Historical value: ₹ 2,404,191 thousands)	1,632,520	146,478	21,264	450,603	226,788	2,477,653
SHORT TERM INVESTMENTS						
Government securities and Government guaranteed bonds including Treasury Bills (Historical value: ₹ 42,857,259 thousands)	40,806,942	604,365	3,940	307,187	1,698,808	43,421,242
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: ₹ 14,115,219 thousands)	10,934,193	575,036	18,527	1,408,359	1,336,050	14,272,165
Certificate of deposits (Historical value: ₹ 5,925,346 thousands)	6,027,839	97,611	-	-	-	6,125,450
Commercial papers (Historical value: ₹ 16,107,590 thousands)	12,622,921	857,679	29,358	710,289	2,325,293	16,545,540
Fixed deposits (Historical value: ₹ 499,400 thousands)	372,645	84,495	4,900	33,400	3,960	499,400
Triparty Repo (Historical value: ₹ 43,805,244 thousands)	37,913,051	2,067,810	381,231	2,037,146	1,409,853	43,809,091
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹ 19,810,684 thousands)	16,769,341	636,802	26,574	583,602	1,802,499	19,818,818
Certificate of deposits (Historical value: ₹ 9,538,599 thousands)	8,519,695	359,087	5,932	157,909	723,139	9,765,762
Commercial papers (Historical value: ₹ 17,530,319 thousands)	16,543,997	329,568	8,759	239,952	798,587	17,920,863
Other than approved investments						
Debentures/Bonds (Historical value: ₹ 1,008,014 thousands)	308,655	28,180	1,000	28,536	628,701	995,072
Venture Fund (Historical value: ₹ 4,765 thousands)	1,894	-	-	-	-	1,894
Net current asset	10,531,567	1,002,889	60,494	1,219,268	835,324	13,649,542
Total	1,011,902,336	71,832,646	8,262,983	45,816,862	36,127,869	1,173,942,696
In India	1,011,902,336	71,832,646	8,262,983	45,816,862	36,127,869	1,173,942,696
Total	1,011,902,336	71,832,646	8,262,983	45,816,862	36,127,869	1,173,942,696

ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED
SCHEDULES FORMING PART OF CONDENSED CONSOLIDATED FINANCIAL STATEMENTS

FORM L-14-ASSETS HELD TO COVER LINKED LIABILITIES SCHEDULE
ASSETS HELD TO COVER LINKED LIABILITIES

(₹ '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 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

ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED
SCHEDULES FORMING PART OF CONDENSED CONSOLIDATED FINANCIAL STATEMENTS

FORM L-14-ASSETS HELD TO COVER LINKED LIABILITIES SCHEDULE
ASSETS HELD TO COVER LINKED LIABILITIES

(₹ '000)

Particulars	As at 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 and Government guaranteed bonds including Treasury Bills (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
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
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 subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Equity shares ⁴ (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 ⁴ (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 ⁴ (Historical value: ₹ 40,929,091 thousands)	33,843,102	4,265,106	314,434	329,693	295,823	39,048,158
Mutual fund (Historical value: ₹ 75,897,905 thousands)	72,911,468	7,095,226	756,015	662,407	619,004	82,044,120
Debentures/Bonds (Historical value: ₹ 4,394,578 thousands)	2,169,007	630,677	49,383	1,000,591	603,543	4,453,201
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)						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Preference shares (Historical value: Nil)	-	-	-	-	-	-
Mutual fund (Historical value: ₹ 9,232,171 thousands)	6,201,679	1,153,609	141,224	986,072	749,586	9,232,170
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: Nil)	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
Property (Historical value: Nil)	-	-	-	-	-	-
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

NOTES TO FORM L-14

(₹ '000)

Sr. No.	Particulars	As at September 30, 2020	As at March 31, 2020	As at September 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	470,068,198	437,485,059	422,914,654
	b) Market value of above investments	478,792,731	448,076,849	429,130,628
	c) Aggregate amount of company's investments in mutual fund, equity and investments in subsidiary and investment in property (at Historical cost)	629,756,772	638,478,105	615,057,852
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	1,716,934	515,643	1,148,943
5	Investment made out of catastrophe reserve	Nil	Nil	Nil