

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

Assets held to cover linked liabilities

(₹ '000)

Particulars	As at June 30, 2021					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: ₹ 167,261,341 thousands)	133,216,456	8,286,167	916,712	15,657,662	8,204,175	166,281,172
Other approved securities (Historical value: ₹ 44,094,881 thousands)	36,467,127	1,721,259	182,688	3,652,321	1,586,349	43,609,744
Other investments(approved investments)						
Equity shares ⁴ (Historical value: ₹ 481,455,757 thousands)	626,697,854	39,351,096	5,361,430	4,763,842	4,016,238	680,190,460
Preference shares (Historical value: Nil)	-	-	-	-	-	-
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 28,220,908 thousands)	22,912,199	1,751,089	256,215	2,858,494	1,579,928	29,357,925
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: ₹ 53,604,565 thousands)	60,175,878	3,559,967	421,567	457,216	386,264	65,000,892
Debentures/Bonds (Historical value: ₹ 78,892,525 thousands)	58,348,851	5,865,239	653,188	10,876,870	5,771,056	81,515,204
Other than approved investments						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: Nil)	-	-	-	-	-	-
Other than approved investments						
Equity shares ⁴ (Historical value: ₹ 52,949,726 thousands)	69,383,505	3,977,928	442,182	558,103	466,533	74,828,251
Mutual fund (Historical value: ₹ 82,462,544 thousands)	95,550,950	5,801,967	779,587	745,507	631,318	103,509,329
Debentures/Bonds (Historical value: ₹ 1,919,283 thousands)	1,350,916	112,898	18,922	347,303	143,025	1,973,064
SHORT TERM INVESTMENTS						
Government securities and Government guaranteed bonds including Treasury Bills (Historical value: ₹ 59,852,619 thousands)	53,332,365	1,634,703	48,970	1,080,214	4,015,858	60,112,110
Other approved securities (Historical value: ₹ 3,496,161 thousands)	3,252,407	-	-	1,660	155,640	3,409,707
Other investments(approved investments)						
Equity shares (Historical value: Nil)	-	-	-	-	-	-
Preference shares (Historical value: ₹ 117,192 thousands)	85,752	44,016	1,577	9,126	3,449	143,920
Mutual fund (Historical value: Nil)	-	-	-	-	-	-
Derivative Instruments (Historical value: Nil)	-	-	-	-	-	-
Debentures/Bonds (Historical value: ₹ 9,364,783 thousands)	6,695,003	339,381	9,407	1,274,518	1,122,441	9,440,750
Certificate of deposits (Historical value: ₹ 9,386,587 thousands)	7,765,269	426,475	36,701	692,164	577,096	9,497,705
Commercial papers (Historical value: ₹ 7,809,287 thousands)	7,169,739	179,748	2,928	93,736	461,911	7,908,062
Fixed deposits (Historical value: Nil)	-	-	-	-	-	-
Triparty Repo (Historical value: ₹ 68,474,930 thousands)	50,184,575	4,926,081	749,591	6,432,659	6,188,032	68,480,938
Investments in subsidiary	-	-	-	-	-	-
Property (Historical value: Nil)	-	-	-	-	-	-
Investments in infrastructure/housing sector						
Other investments(approved investments)						
Debentures/Bonds (Historical value: ₹ 15,388,281 thousands)	12,408,060	510,765	24,541	817,321	1,462,964	15,223,651
Certificate of deposits (Historical value: ₹ 2,641,969 thousands)	2,682,376	-	-	-	-	2,682,376
Commercial papers (Historical value: ₹ 17,905,881 thousands)	17,215,359	278,106	6,965	154,168	500,692	18,155,290
Other than approved investments						
Debentures/Bonds (Historical value: ₹ 491,968 thousands)	319,594	13,232	2,036	148,601	9,160	492,623
Venture Fund (Historical value: ₹ 4,684 thousands)	1,894	-	-	-	-	1,894
Net current asset	5,503,400	508,609	58,764	1,236,896	(68,263)	7,239,406
Total	1,272,519,529	79,288,726	9,973,971	51,858,381	37,213,866	1,450,854,473
In India	1,272,519,529	79,288,726	9,973,971	51,858,381	37,213,866	1,450,854,473
Total	1,272,519,529	79,288,726	9,973,971	51,858,381	37,213,866	1,450,854,473

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					
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Funds	Linked Group Pension Funds	Total
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 ⁴ (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	525,682	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

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					
	Linked Life Funds	Linked Pension Funds	Linked Health Funds	Linked Group Funds	Linked Group Pension Funds	Total
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

NOTES TO FORM L-14

				(₹ '000)
Sr. No.	Particulars	As at June 30, 2021	As at March 31, 2021	As at June 30, 2020
	Aggregate amount of company's investments:			
1	a) Other than equity securities, mutual fund, investments in subsidiary, investment in property and derivative instruments	518,075,042	506,931,465	456,857,480
	b) Market value of above investments	520,086,134	510,165,611	471,512,347
	c) Aggregate amount of company's investments in mutual fund, equity and investments in subsidiary and investment in property (at Historical cost)	670,472,591	645,316,805	617,896,795
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	3,230,053	2,482,815	3,212,822
5	Investment made out of catastrophe reserve	Nil	Nil	Nil