

SBI LIFE INSURANCE COMPANY LIMITED
SCHEDULE FORMING PART OF FINANCIAL STATEMENTS

Form L-14- Assets held to cover Linked Liabilities Schedule

ASSETS HELD TO COVER LINKED LIABILITIES

(₹ in '000)

Particulars	As at September 30, 2019	As at September 30, 2018
LONG TERM INVESTMENTS		
Government securities and Government guaranteed bonds	172,829,285	155,667,100
Other approved securities	42,391,630	21,082,259
Other Approved Investments		
(a) Shares		
(aa) Equity	242,089,200	191,216,269
(bb) Preference	24,113	36,169
(b) Mutual fund	-	-
(c) Derivative instruments	-	-
(d) Debentures / bonds	44,923,393	36,030,502
(e) Other securities (represents fixed deposit with scheduled commercial bank)	1,749,500	3,494,600
(f) Subsidiaries	-	-
(g) Investment properties - Real estate	-	-
Investments in infrastructure and social sector	84,694,793	52,636,881
Other investments	42,302,983	25,777,617
	631,004,897	485,941,398
SHORT TERM INVESTMENTS		
Government securities and Government guaranteed bonds including Treasury Bills	61,466,021	48,954,157
Other approved securities	66,289	9,031
Other Approved Investments		
(a) Shares		
(aa) Equity	-	-
(bb) Preference	-	-
(b) Mutual fund	4,000,000	9,003,804
(c) Derivative instruments	-	-
(d) Debentures / bonds	6,251,231	3,217,498
(e) Other securities		
(aa) Fixed Deposit	2,195,100	1,750,000
(bb) Certificate of Deposit	-	-
(cc) Commercial Paper	-	658,885
(dd) Repo / TREP Investments	40,290,946	33,981,197
(f) Subsidiaries	-	-
(g) Investment properties - Real estate	-	-
Investments in infrastructure and social sector	7,009,545	5,878,964
Other investments	50,364	-
Net current assets [Refer note below]	16,985,421	8,096,359
	138,314,918	111,549,895
Total	769,319,815	597,491,293

Notes:

(₹ in '000)

Sr. No.	Particulars	As at September 30, 2019	As at September 30, 2018
1	Aggregate cost of Investments in State Bank of India (Holding Company)	852,500	852,500
2	Investments made out of Catastrophe reserve at cost	-	-
3	Particulars of Investment other than Listed Equity Shares		
	Ammortised cost	476,932,628	379,639,334
	Market value	486,462,644	375,854,885
4	Break-up of Net Current Assets - "Assets Held To Cover Linked Liabilities"		
	a) Interest accrued and not due	12,531,714	10,635,062
	b) Net receivable to Unit linked Funds	2,290,756	2,220,998
	c) Investment sold - pending for settlement	4,374,267	5,138,656
	d) Investment purchased - pending for settlement	(2,555,649)	(9,894,293)
	e) Other receivable / (payable) (Net of provision for impairment of ₹ 137,087 thousands (Previous period ended September 30, 2018 ₹ Nil thousands))	344,334	(4,065)
	f) Application money for Investment	-	-
	Total	16,985,421	8,096,359
5	Break-up of Infrastructure and Social Sector Investment		
	Long Term Investments		
	a) Other Approved Investments	81,108,640	51,147,646
	b) Other Investments	3,586,152	1,489,235
	Short Term Investments		
	a) Other Approved Investments	7,009,545	5,878,964
	b) Other Investments	-	-