

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	As at
	December 31, 2019	December 31, 2018
LONG TERM INVESTMENTS		
Government securities and Government guaranteed bonds	167,257,483	184,551,955
Other approved securities	52,906,658	27,363,221
Other Approved Investments		
(a) Shares		
(aa) Equity	262,185,612	195,097,980
(bb) Preference	25,006	35,032
(b) Mutual fund	1,000,000	-
(c) Derivative instruments	-	-
(d) Debentures / bonds	45,006,378	39,449,571
(e) Other securities (represents fixed deposit with scheduled commercial bank)	1,749,500	3,165,300
(f) Subsidiaries	-	-
(g) Investment properties - Real estate	-	-
Investments in infrastructure and social sector	89,858,788	63,637,747
Other investments	47,030,673	26,257,210
	667,020,098	539,558,015
SHORT TERM INVESTMENTS		
Government securities and Government guaranteed bonds including Treasury Bills	78,546,812	37,891,329
Other approved securities	125,636	9,014
Other Approved Investments		
(a) Shares		
(aa) Equity	-	-
(bb) Preference	-	-
(b) Mutual fund	2,000,000	10,250,000
(c) Derivative instruments	-	-
(d) Debentures / bonds	7,003,084	3,628,986
(e) Other securities		
(aa) Fixed Deposit	1,875,800	2,507,000
(bb) Certificate of Deposit	-	-
(cc) Commercial Paper	-	-
(dd) Repo / TREP Investments	64,913,533	33,967,276
(f) Subsidiaries	-	-
(g) Investment properties - Real estate	-	-
Investments in infrastructure and social sector	5,066,511	5,535,758
Other investments	50,181	-
Net current assets [Refer note below]	(5,956,752)	14,752,468
	153,624,805	108,541,832
Total	820,644,903	648,099,847

Notes:

(₹ in '000)

Sr. No.	Particulars	As at	As at
		December 31, 2019	December 31, 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	525,183,644	413,585,184
	Market value	537,146,832	418,575,367
4	Break-up of Net Current Assets - "Assets Held To Cover Linked Liabilities"		
	a) Interest accrued and not due	11,750,294	11,201,989
	b) Net receivable to Unit linked Funds	(16,405,809)	4,700,079
	c) Investment sold - pending for settlement	428,966	2,119,477
	d) Investment purchased - pending for settlement	(1,782,277)	(3,256,591)
	e) Other receivable / (payable)		
	(Net of provision for impairment of ₹ 411,262 thousands (Previous period ended December 31, 2018 ₹ Nil thousands)	52,075	(12,485)
	f) Application money for Investment	-	-
	Total	(5,956,752)	14,752,468
5	Break-up of Infrastructure and Social Sector Investment		
	Long Term Investments		
	a) Other Approved Investments	86,728,906	62,638,669
	b) Other Investments	3,129,882	999,078
	Short Term Investments		
	a) Other Approved Investments	5,066,511	5,535,758
	b) Other Investments	-	-
6	Impairment / NPA provision on debt investments	1,572,511	-