

SWISS REINSURANCE COMPANY LIMITED - INDIA BRANCH
IRDA REGISTRATION NO. FRB/002 DATED 21 DECEMBER, 2016

FORM NL-29- DETAIL REGARDING DEBT SECURITY
FOR THE PERIOD ENDED 31.03.2019

(Rs in Crores)

	MARKET VALUE		BOOK VALUE	
	AS AT MARCH 31, 2019	AS % OF TOTAL FOR THIS CLASS	AS AT MARCH 31, 2019	AS % OF TOTAL FOR THIS CLASS
Break down by credit rating				
AAA rated	281	23%	282	23%
AA or better	-	-	-	-
Rated below AA but above A	-	-	-	-
Rated below A but above B	-	-	-	-
Any other*	941	77%	931	77%
Total	1,222	100%	1,213	100%
* Includes G-Sec				
BREAKDOWN BY RESIDUAL MATURITY				
Up to 1 year	258	21%	258	21%
more than 1 year and upto 3 years	715	59%	711	59%
More than 3 years and up to 7 years	249	20%	244	20%
More than 7 years and up to 10 years	-	-	-	-
above 10 years	-	-	-	-
Total	1,222	100%	1,213	100%
Breakdown by type of the issuer				
a. Central Government	941	77%	931	77%
b. State Government	-	-	-	-
c. Corporate Securities	281	23%	282	23%
Total	1,222	100%	1,213	100%

Note 1:

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.