

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: As on September 30, 2023

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at September 30, 2023	as % of total for this class	As at September 30, 2022	as % of total for this class	As at September 30, 2023	as % of total for this class	As at September 30, 2022	as % of total for this class
Break down by credit rating								
AAA rated	126,307	23%	119,120	25%	128,402	22%	122,608	25%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	435,012	77%	362,106	75%	443,040	78%	374,010	75%
# includes Government securities								
Total (A)	561,320	100%	481,226	100%	571,441	100%	496,618	100%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	89,243	16%	57,410	12%	89,716	16%	58,011	12%
more than 1 year and upto 3years	278,379	50%	209,560	44%	284,939	50%	216,320	44%
More than 3years and up to 7years	172,055	31%	192,949	40%	173,925	30%	199,438	40%
More than 7 years and up to 10 years	12,142	2%	11,937	2%	12,919	2%	12912	3%
above 10 years	9,502	2%	9,370	2%	9,941	2%	9938	2%
Any other (Please specify)								
Total (B)	561,320	100%	481,226	100%	571,441	100%	496,618	100%
Breakdown by type of the issuer								
a. Central Government	435,012	77%	362,106	75%	443,040	78%	374,010	75%
b. State Government								
c. Corporate Securities	126,307	23%	119,120	25%	128,402	22%	122,608	25%
Any other (Please specify)								
Total (C)	561,320	100%	481,226	100%	571,441	100%	496,618	100%

Note

(a). 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.

(b). Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.

(c). Total A, B and C should match with each other and with debt securities reported under NL-12 and 12A (Investments). Other Debt Securities to be reported separately under the prescribed categories under line item "Any other (Please specify)"