

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

FORM NL-29- DETAIL REGARDING DEBT SECURITY
FOR THE HALF YEAR ENDED 30.09.2017

(Rs in Crores)

	MARKET VALUE		BOOK VALUE	
	AS AT SEPTEMBER 30, 2017	AS % OF TOTAL FOR THIS CLASS	AS AT SEPTEMBER 30, 2017	AS % OF TOTAL FOR THIS CLASS
Break down by credit rating				
AAA rated	176.28	100%	176.15	100%
AA or better	-	-	-	-
Rated below AA but above A	-	-	-	-
Rated below A but above B	-	-	-	-
Any other	-	-	-	-
BREAKDOWN BY RESIDUAL MATURITY				
Up to 1 year	179.32	26%	179.23	26%
more than 1 year and upto 3 years	417.93	61%	417.18	61%
More than 3 years and up to 7 years	85.61	13%	82.36	12%
More than 7 years and up to 10 years	-	-	-	-
above 10 years	-	-	-	-
Breakdown by type of the issuer				
a. Central Government	506.58	74%	502.62	74%
b. State Government	-	-	-	-
c. Corporate Securities	176.28	26%	176.15	26%

Note 1: Since Branch started operations from 1 February 2017, there are no comparative half year figures.

Note 2:

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.