

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, 2025

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at SEPTEMBER 30, 2025	as % of total for this class	As at SEPTEMBER 30, 2024	as % of total for this class	As at SEPTEMBER 30, 2025	as % of total for this class	As at SEPTEMBER 30, 2024	as % of total for this class
Break down by credit rating								
AAA rated	190,842	22%	168,336	24%	190,415	23%	168,908	24%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	657,728	78%	530,462	76%	650,633	77%	529,168	76%
# includes Government securities								
Total (A)	848,570	100%	698,798	100%	841,047	100%	698,076	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	104,214	12%	128,557	18%	104,050	12%	129,072	18%
more than 1 year and upto 3years	399,753	47%	395,513	57%	393,056	47%	395,535	57%
More than 3years and up to 7years	195,923	23%	164,857	24%	193,489	23%	163,524	23%
More than 7 years and up to 10 years	96,924	11%	-		98,331	12%	-	
above 10 years	51,756	6%	9,872	1%	52,121	6%	9,944	1%
Any other (Please specify)								
Total (B)	848,570	100%	698,798	100%	841,047	100%	698,076	100%
Breakdown by type of the issuer								
a. Central Government	657,728	78%	530,462	76%	650,633	77%	529,168	76%
b. State Government								
c. Corporate Securities	190,842	22%	168,336	24%	190,415	23%	168,908	24%
Any other (Please specify)								
Total (C)	848,570	100%	698,798	100%	841,047	100%	698,076	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)"