

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 March 31, 2022

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at MARCH 31, 2022	as % of total for this class	As at MARCH 31, 2021	as % of total for this class	As at MARCH 31, 2022	as % of total for this class	As at MARCH 31, 2021	as % of total for this class
Break down by credit rating								
AAA rated	1,15,537	25%	75,772	22%	1,15,696	25%	74,963	22%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	3,48,481	75%	2,69,507	78%	3,50,752	75%	2,67,576	78%
# includes Government securities								
Total (A)	4,64,018	100%	3,45,278	100%	4,66,448	100%	3,42,539	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	34,135	7%	53,121	15%	33,841	7%	52,584	15%
more than 1 year and upto 3years	2,34,012	50%	2,34,400	68%	2,34,436	50%	2,31,709	68%
More than 3years and up to 7years	1,73,431	37%	57,758	17%	1,74,806	37%	58,246	17%
More than 7 years and up to 10 years	12,864	3%	-	0%	13,429	3%	-	0%
above 10 years	9,575	2%	-	0%	9,936	2%	-	0%
Any other (Please specify)								
Total (B)	4,64,018	100%	3,45,278	100%	4,66,448	100%	3,42,539	100%
Breakdown by type of the issuer								
a. Central Government	3,48,481	75%	2,69,507	78%	3,50,752	75%	2,67,576	78%
b. State Government								
c. Corporate Securities	1,15,537	25%	75,772	22%	1,15,696	25%	74,963	22%
Any other (Please specify)								
Total (C)	4,64,018	100%	3,45,278	100%	4,66,448	100%	3,42,539	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)"**