

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, 2021

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30 September, 2021	as % of total for this class	As at 30 September, 2020	as % of total for this class	As at 30 September, 2021	as % of total for this class	As at 30 September, 2020	as % of total for this class
Break down by credit rating								
AAA rated	93,289	22%	67,299	22%	92,461	22%	66,364	22%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	325,693	78%	239,480	78%	323,710	78%	236,541	78%
# includes Government securities								
Total (A)	418,982	100%	306,778	100%	416,171	100%	302,904	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	40,145	10%	44,191	14%	39,610	10%	43,472	14%
more than 1 year and upto 3years	233,266	56%	172,888	56%	231,200	56%	169,923	56%
More than 3years and up to 7years	145,571	35%	89,700	29%	145,361	35%	89,509	30%
More than 7 years and up to 10 years								
above 10 years								
Any other (Please specify)								
Total (B)	418,982	100%	306,778	100%	416,171	100%	302,904	100%
Breakdown by type of the issuer								
a. Central Government	325,693	78%	239,480	78%	323,710	78%	236,541	78%
b. State Government								
c. Corporate Securities	93,289	22%	67,299	22%	92,461	22%	66,364	22%
Any other (Please specify)								
Total (C)	418,982	100%	306,778	100%	416,171	100%	302,904	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)"