

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, 2024

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As on Septemeber 30, 2024	as % of total for this class	As on Septemeber 30, 2023	as % of total for this class	As on Septemeber 30, 2024	as % of total for this class	As on Septemeber 30, 2023	as % of total for this class
Break down by credit rating								
AAA rated	168,336	24%	126,307	23%	168,908	24%	128,402	22%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	530,462	76%	435,012	77%	529,168	76%	443,040	78%
# includes Government securities								
Total (A)	698,798	100%	561,320	100%	698,076	100%	571,441	100%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	128,557	18%	89,243	16%	129,072	18%	89,716	16%
more than 1 year and upto 3years	395,513	57%	278,379	50%	395,535	57%	284,939	50%
More than 3years and up to 7years	164,857	24%	172,055	31%	163,524	23%	173,925	30%
More than 7 years and up to 10 years	-	0	12,142	2%	-	0	12,919	2%
above 10 years	9,872	1%	9,502	2%	9944	1%	9,941	2%
Any other (Please specify)								
Total (B)	698,798	100%	561,320	100%	698,076	100%	571,441	100%
Breakdown by type of the issuer								
a. Central Government	530,462	76%	435,012	77%	529,168	76%	443,040	78%
b. State Government								
c. Corporate Securities	168,336	24%	126,307	23%	168,908	24%	128,402	22%
Any other (Please specify)								
Total (C)	698,798	100%	561,320	100%	698,076	100%	571,441	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)"**