

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, 2026

(Amount in Rs. Lakhs)

Detail Regarding debt securities

	Market Value				Book Value			
	As at March 31, 2026	as % of total for this class	As at March 31, 2025	as % of total for this class	As at March 31, 2026	as % of total for this class	As at March 31, 2025	as % of total for this class
Break down by credit rating								
AAA rated	2,14,512	24%	1,76,225	22%	2,17,896	24%	1,75,995	22%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	6,91,683	76%	6,27,108	78%	6,96,380	76%	6,22,624	78%
# includes Government securities								
Total (A)	9,06,194	100%	8,03,333	100%	9,14,276	100%	7,98,618	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	1,38,798	15%	1,35,261	17%	1,38,395	15%	1,35,486	17%
more than 1 year and upto 3 years	3,67,683	41%	4,25,307	53%	3,64,781	40%	4,23,296	53%
More than 3 years and up to 7 years	2,45,502	27%	2,09,096	26%	2,50,614	27%	2,06,535	26%
More than 7 years and up to 10 years	1,04,231	12%	10,326	1%	1,08,397	12%	10,207	1%
above 10 years	49,979	6%	23,344	3%	52,089	6%	23,094	3%
Any other (Please specify)								
Total (B)	9,06,194	100%	8,03,333	100%	9,14,276	100%	7,98,618	100%
Breakdown by type of the issuer								
a. Central Government	6,91,683	76%	6,27,108	78%	6,96,380	76%	6,22,624	78%
b. State Government								
c. Corporate Securities	2,14,512	24%	1,76,225	22%	2,17,896	24%	1,75,995	22%
Any other (Please specify)								
Total (C)	9,06,194	100%	8,03,333	100%	9,14,276	100%	7,98,618	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)"**