

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, 2024

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at March 31, 2024	as % of total for this class	As at March 31, 2023	as % of total for this class	As at March 31, 2024	as % of total for this class	As at March 31, 2023	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	147,977	23%	126,573	25%	149,432	23%	129,752	25%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	502,052	77%	381,120	75%	506,137	77%	389,959	75%
# includes Government securities								
<b>Total (A)</b>	<b>650,029</b>	<b>100%</b>	<b>507,693</b>	<b>100%</b>	<b>655,568</b>	<b>100%</b>	<b>519,711</b>	<b>100%</b>
<b>BREAKDOWN BY RESIDUALMATURITY</b>								
Up to 1 year	70,100	11%	120,271	24%	70,777	11%	121,754	23%
more than 1 year and upto 3years	374,184	58%	161,537	32%	378,174	58%	166,804	32%
More than 3years and up to 7years	183,821	28%	204,388	40%	183,751	28%	208,299	40%
More than 7 years and up to 10 years	12,274	2%	12,051	2%	12,923	2%	12,915	2%
above 10 years	9,650	1%	9,448	2%	9,943	2%	9,940	2%
Any other (Please specify)								
<b>Total (B)</b>	<b>650,029</b>	<b>100%</b>	<b>507,693</b>	<b>100%</b>	<b>655,568</b>	<b>100%</b>	<b>519,711</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	502,052	77%	381,120	75%	506,137	77%	389,959	75%
b. State Government								
c. Corporate Securities	147,977	23%	126,573	25%	149,432	23%	129,752	25%
Any other (Please specify)								
<b>Total (C)</b>	<b>650,029</b>	<b>100%</b>	<b>507,693</b>	<b>100%</b>	<b>655,568</b>	<b>100%</b>	<b>519,711</b>	<b>100%</b>

**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)"**