

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, 2023

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at MARCH 31, 2023	as % of total for this class	As at MARCH 31, 2022	as % of total for this class	As at MARCH 31, 2023	as % of total for this class	As at MARCH 31, 2022	as % of total for this class
Break down by credit rating								
AAA rated	126573	25%	115,537	24.90%	129,752	24.97%	115,696	24.80%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	381120	75%	348,481	75.10%	389,959	75.03%	350,752	75.20%
# includes Government securities								
Total (A)	507,693	100%	464,018	100%	519,711	100%	466,448	100%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	120,271	24%	34,135	7%	121,754	23%	33,841	7%
more than 1 year and upto 3years	161,537	32%	234,012	50%	166,804	32%	234,436	50%
More than 3years and up to 7years	204,388	40%	173,431	37%	208,299	40%	174,806	37%
More than 7 years and up to 10 years	12,051	2%	12864	3%	12,915	0.02	13429	3%
above 10 years	9,448	2%	9575	2%	9,940	0.02	9936	2%
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (B)	507,693	100%	464,018	100%	519,711	100%	466,448	100%
Breakdown by type of the issuer								
a. Central Government	381,120	75%	348,481	75%	389,959	75%	350,752	75%
b. State Government								
c. Corporate Securities	126,573	25%	115,537	25%	129,752	25%	115,696	25%
Any other (Please specify)								
Total (C)	507,693	100%	464,018	100%	519,711	100%	466,448	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)"**