

SWISS REINSURANCE COMPANY LIMITED - INDIA BRANCH
 IRDA REGISTRATION NO. FRB/002 DATED 21 DECEMBER, 2016

FORM NL-29- DETAIL REGARDING DEBT SECURITY
 AS AT SEPTEMBER 30, 2020

(Rs in Crores)

	MARKET VALUE		BOOK VALUE	
	AS AT SEPTEMBER 30, 2020	AS % OF TOTAL FOR THIS CLASS	AS AT SEPTEMBER 30, 2020	AS % OF TOTAL FOR THIS CLASS
Break down by credit rating				
AAA rated	673	22%	664	22%
AA or better	-	-	-	-
Rated below AA but above A	-	-	-	-
Rated below A but above B	-	-	-	-
Any other	-	-	-	-
BREAKDOWN BY RESIDUAL MATURITY				
Up to 1 year	442	14%	435	14%
more than 1 year and upto 3 years	1,729	56%	1,699	56%
More than 3 years and up to 7 years	897	29%	895	30%
More than 7 years and up to 10 years	-	-	-	-
above 10 years	-	-	-	-
Breakdown by type of the issuer				
a. Central Government	2,395	78%	2,365	78%
b. State Government	-	-	-	-
c. Corporate Securities	673	22%	664	22%

Note 1:

1. 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.
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
3. Break down given as per credit rating is relating to Non sovereign instruments only. As sovereign instruments are not rated.