

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

FORM NL-29- DETAIL REGARDING DEBT SECURITY
 FOR THE PERIOD ENDED 31.03.2020

(Rs in Crores)

	MARKET VALUE		BOOK VALUE	
	AS AT MARCH 31, 2020	AS % OF TOTAL FOR THIS CLASS	AS AT MARCH 31, 2020	AS % OF TOTAL FOR THIS CLASS
Break down by credit rating				
AAA rated	302	20%	300	20%
AA or better	-	-	-	-
Rated below AA but above A	-	-	-	-
Rated below A but above B	-	-	-	-
Any other*	1,203	80%	1,175	80%
Total	1,505	100%	1,475	100%
* Includes G-Sec				
BREAKDOWN BY RESIDUAL MATURITY				
Up to 1 year	333	22%	333	23%
more than 1 year and upto 3 years	1,012	67%	988	67%
More than 3 years and up to 7 years	159	11%	155	10%
More than 7 years and up to 10 years	-	-	-	-
above 10 years	-	-	-	-
Total	1,505	100%	1,475	100%
Breakdown by type of the issuer				
a. Central Government	1,203	80%	1,175	80%
b. State Government	-	-	-	-
c. Corporate Securities	302	20%	300	20%
Total	1,505	100%	1,475	100%

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.