

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, 2019

(Rs in Crores)

	MARKET VALUE		BOOK VALUE	
	AS AT SEPTEMBER 30, 2019	AS % OF TOTAL FOR THIS CLASS	AS AT SEPTEMBER 30, 2019	AS % OF TOTAL FOR THIS CLASS
Break down by credit rating				
AAA rated	319	25%	317	25%
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	480	37%	477	38%
more than 1 year and upto 3 years	529	41%	519	41%
More than 3 years and up to 7 years	272	21%	266	21%
More than 7 years and up to 10 years	-	-	-	-
above 10 years	-	-	-	-
Breakdown by type of the issuer				
a. Central Government	961	75%	944	75%
b. State Government	-	-	-	-
c. Corporate Securities	319	25%	317	25%

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.