

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, 2025

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at MARCH 31, 2025	as % of total for this class	As at MARCH 31, 2024	as % of total for this class	As at MARCH 31, 2025	as % of total for this class	As at MARCH 31, 2024	as % of total for this class
Break down by credit rating								
AAA rated	176,225	22%	147,977	23%	175,995	22%	149,432	23%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (#)	627,108	78%	502,052	77%	622,624	78%	506,137	77%
# includes Government securities								
Total (A)	803,333	100%	650,029	100%	798,618	100%	655,569	100%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	135,261	17%	70,100	11%	135,486	17%	70,777	11%
more than 1 year and upto 3years	425,307	53%	374,184	58%	423,296	53%	378,174	58%
More than 3years and up to 7years	209,096	26%	183,821	28%	206,535	26%	183,751	28%
More than 7 years and up to 10 years	10,326	1%	12,274	2%	10,207	1%	12,923	2%
above 10 years	23,344	3%	9,650	0.01	23,094	3%	9,943	2%
Any other (Please specify)								
Total (B)	803,333	100%	650,029	100%	798,618	100%	655,568	100%
Breakdown by type of the issuer								
a. Central Government	627,108	78%	502,052	77%	622,624	78%	506,137	77%
b. State Government								
c. Corporate Securities	176,225	22%	147,977	23%	175,995	22%	149,432	23%
Any other (Please specify)								
Total (C)	803,333	100%	650,029	100%	798,618	100%	655,569	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)"**