

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: XL Insurance Company SE, India Reinsurance Branch

Date: 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	59,552.56	100%	52,279.24	100%	60,978.59	100%	51,508.72	100%
AA or better		0%		0%		0%		0%
Rated below AA but above A		0%		0%		0%		0%
Rated below A but above B		0%		0%		0%		0%
Any other (Please specify)		0%		0%		0%		0%
Total (A)	59,552.56	100%	52,279.24	100%	60,978.59	100%	51,508.72	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	11,349.00	19%	5,044.00	10%	11,370.00	19%	4,992.00	10%
more than 1 year and upto 3years	23,054.00	39%	13,409.00	26%	23,627.00	39%	13,167.00	26%
More than 3years and up to 7years	16,899.00	28%	20,414.00	39%	17,392.00	29%	20,203.00	39%
More than 7 years and up to 10 years	5,454.00	9%	8,835.00	17%	5,616.00	9%	8,552.00	17%
above 10 years	2,796.00	5%	4,578.00	9%	2,974.00	5%	4,593.00	9%
Any other (Please specify)		0%		0%		0%		0%
Total (B)	59,552.00	100%	52,280.00	100%	60,979.00	100%	51,507.00	100%
Breakdown by type of the issuer								
a. Central Government	44,730.60	75%	39,308.24	75%	45,786.59	75%	38,728.77	75%
b. State Government	-	0%	-	0%	-	0%	-	0%
c. Corporate Securities	14,821.96	25%	12,971.00	25%	15,192.00	25%	12,779.95	25%
Any other (Please specify)	-	0%	-	0%	-	0%	-	0%
Total (C)	59,552.56	100%	52,279.24	100%	60,978.59	100%	51,508.72	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)"**