FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: XL INSURANCE COMPANY SE - INDIA REINSURANCE BRANCH   Date: **30-Sep-22**

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at September 30, 2022	as % of total for this class	As at September 30, 2021	as % of total for this class	As at September 30, 2022	as % of total for this class	As at September 30, 2021	as % of total for this class
Break down by credit rating								
AAA rated	12,372	23	11,557	23	12,748	23	11,227	23
AA or better			-	-			-	-
Rated below AA but above A			-	-			-	-
Rated below A but above B			-	-			-	-
Any other (Please specify)	41,781	77	38,468	77	43,014	77	37,600	77
Total (A)	**54,153**	**100**	**50,025**	**100**	**55,762**	**100**	**48,828**	**100**
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	3,908	7	5,520	11	3,896	7	5,458	11
more than 1 year and upto 3years	14,154	26	9,277	19	14,426	26	8,929	18
More than 3years and up to 7years	27,900	52	20,583	41	28,848	52	20,254	41
More than 7 years and up to 10 years	5,428	10	10,030	20	5,620	10	9,592	20
above 10 years	2,763	5	4,614	9	2,972	5	4,595	9
Any other (Please specify)								
Total (B)	**54,153**	**100**	**50,025**	**100**	**55,762**	**100**	**48,828**	**100**
Breakdown by type of the issuer								
a. Central Government	41,781	77	38,468	77	43,014	77	37,600	77
b. State Government			-	-			-	-
c. Corporate Securities	12,372	23	11,557	23	12,748	23	11,227	23
Any other (Please specify)								
Total (C)	**54,153**	**100**	**50,025**	**100**	**55,762**	**100**	**48,828**	**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)"