

FORM NL-29-DETAIL REGARDING DEBT SECURITIES
Name of the Insurer: XL INSURANCE COMPANY SE - INDIA REINSURANCE BRANCH
Date: 30-Sep-23
(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As At September 30, 2023	as % of total for this class	As At September 30, 2022	as % of total for this class	As At September 30, 2023	as % of total for this class	As At September 30, 2022	as % of total for this class
Break down by credit rating								
AAA rated	13,850	22	12,372	23	14,187	22	12,748	23
AA or better				-				-
Rated below AA but above A				-				-
Rated below A but above B				-				-
Any other (Please specify)	47,981	78	41,781	77	48,949	78	43,014	77
Total (A)	61,831	100	54,153	100	63,135	100	55,762	100
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	17,469	28	3,908	11	17,686	28	3,896	11
more than 1 year and upto 3years	24,691	40	14,154	19	25,178	40	14,426	18
More than 3years and up to 7years	13,369	22	27,900	41	13,700	22	28,848	41
More than 7 years and up to 10 years	3,491	6	5,428	20	3,596	6	5,620	20
above 10 years	2,810	5	2,763	9	2,975	5	2,972	9
Any other (Please specify)								
Total (B)	61,831	100	54,153	100	63,135	100	55,762	100
Breakdown by type of the issuer								
a. Central Government	47,981	78	41,781	77	48,949	78	43,014	77
b. State Government			-	-			-	-
c. Corporate Securities	13,850	22	12,372	23	14,187	22	12,748	23
Any other (Please specify)								
Total (C)	61,831	100	54,153	100	63,135	100	55,762	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)"