

**XL INSURANCE COMPANY SE - INDIA REINSURANCE BRANCH**

Registration No.: FRB/007 Dated 01st February 2017

Public Disclosure

FORM NL-29- DETAIL REGARDING DEBT SECURITIES AS AT 31ST MARCH 2019

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31st March 2019	as % of total for this class	As at 31st March 2018	as % of total for this class	As at 31st March 2019	as % of total for this class	As at 31st March 2018	as % of total for this class
<b>Break Down By Credit Rating</b>								
AAA rated	6,149	18.64	3,653	18.98	6,145	18.78	3,713	19.16
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	26,848	81.36	15,593	81.02	26,582	81.22	15,666	80.84
	32,997	100.00	19,246	100.00	32,727	100.00	19,379	100.00
<b>Breakdown By Residual Maturity</b>								
Up to 1 year	5,791	17.55	3,997	20.77	5,785	17.68	3,998	20.63
more than 1 year and upto 3 years	13,542	41.04	6,236	32.40	13,488	41.21	6,262	32.31
More than 3 years and up to 7 years	10,670	32.34	9,013	46.83	10,483	32.03	9,120	47.06
More than 7 years and up to 10 years	1,495	4.53	-	-	1,491	4.56	-	-
above 10 years	1,499	4.54	-	-	1,481	4.52	-	-
	32,997	100.00	19,246	100.00	32,727	100.00	19,379	100.00
<b>Breakdown By Type Of The Issuer</b>								
a. Central Government	26,848	81.36	15,593	81.02	26,582	81.22	15,666	80.84
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	6,149	18.64	3,653	18.98	6,145	18.78	3,713	19.16
	32,997	100.00	19,246	100	32,727	100.00	19,379	100.00

**Note**

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.