

**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 2021

(Rs in Lakhs)

	MARKET VALUE				BOOK VALUE			
	As at 31st March 2021	as % of total for this class	As at 31st March 2020	as % of total for this class	As at 31st March 2021	as % of total for this class	As at 31st March 2020	as % of total for this class
<b>Break Down By Credit Rating</b>								
AAA rated	12,503	30.56	10,286	23.66	12,220	30.69	9,801	23.27
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Sovereign)	28,410	69.44	33,197	76.34	27,594	69.31	32,307	76.73
	40,913	100.00	43,483	100.00	39,814	100.00	42,108	100.00
<b>Breakdown By Residual Maturity</b>								
Up to 1 year	6,969	17.03	8,300	19.09	6,916	17.37	8,260	19.62
more than 1 year and upto 3 years	7,794	19.05	10,360	23.83	7,409	18.61	10,035	23.83
More than 3 years and up to 7 years	11,594	28.34	10,672	24.54	11,295	28.37	10,149	24.10
More than 7 years and up to 10 years	7,941	19.41	7,933	18.24	7,610	19.11	7,556	17.94
above 10 years	6,615	16.17	6,217	14.30	6,584	16.54	6,107	14.50
	40,913	100.00	43,483	100.00	39,814	100.00	42,108	100.00
<b>Breakdown By Type Of The Issuer</b>								
a. Central Government	28,410	69.44	33,197	76.34	27,594	69.31	32,307	76.73
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	12,503	30.56	10,286	23.66	12,220	30.69	9,801	23.27
	40,913	100.00	43,483	100.00	39,814	100.00	42,108	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.