

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: XL Insurance Company SE, India Reinsurance Branch
Registration No. FRB/007 and Date of Registration with the IRDAI 1.02.2017

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As At 31st March 2022	As % of total for this class	As At 31st March 2021	As % of total for this class	As At 31st March 2022	As % of total for this class	As At 31st March 2021	As % of total for this class
Break down by credit rating								
AAA rated	12971	25	12503	31	12780	25	12220	31
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (Please specify)	39309	75	28410	69	38729	75	27594	69
Total (A)	52280	100	40913	100	51509	100	39814	100
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	5044	10	6969	17	4992	10	6916	17
more than 1 year and upto 3years	13409	26	7794	19	13167	26	7409	19
More than 3years and up to 7years	20414	39	11594	28	20203	39	11295	28
More than 7 years and up to 10 years	8835	17	7941	19	8552	17	7610	19
above 10 years	4578	9	6615	16	4593	9	6584	17
Any other (Please specify)								
Total (B)	52280	100	40913	100	51508	100	39814	100
Breakdown by type of the issuer								
a. Central Government	39309	75	28410	69	38729	75	27594	69
b. State Government								
c. Corporate Securities	12971	25	12503	31	12780	25	12220	31
Any other (Please specify)								
Total (C)	52280	100	40913	100	51509	100	39814	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)"