

FORM NL-29-DETAIL REGARDING DEBT SECURITIES
Name of the Insurer: XL INSURANCE COMPANY SE - INDIA REINSURANCE BRANCH
Date: 30-Sep-21
(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at September 30, 2021	as % of total for this class	As at September 30, 2020	as % of total for this class	As at September 30, 2021	as % of total for this class	As at September 30, 2020	as % of total for this class
Break down by credit rating								
AAA rated	11,557	23	12,883	29	11,227	23	12,402	29
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other (Please specify)	38,468	77	31,851	71	37,600	77	30,611	71
Total (A)	50,025	100.00	44,735	100.00	48,828	100.00	43,014	100.00
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	5,520	11	9,073	20	5,458	11	8,945	21
more than 1 year and upto 3years	9,277	19	7,310	16	8,929	18	6,912	16
More than 3years and up to 7years	20,583	41	11,370	25	20,254	41	10,900	25
More than 7 years and up to 10 years	10,030	20	10,228	23	9,592	20	9,671	22
above 10 years	4,614	9	6,754	15	4,595	9	6,586	15
Any other (Please specify)								
Total (B)	50,025	100	44,735	100	48,828	100	43,014	100
Breakdown by type of the issuer								
a. Central Government	38,468	77	31,851	71	37,600	77	30,611	71
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	11,557	23	12,883	29	11,227	23	12,402	29
Any other (Please specify)								
Total (C)	50,025	100	44,735	100	48,828	100	43,014	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)"