

## PERIODIC DISCLOSURES

## FORM NL-29 Detail regarding debt securities

Insurer: ITI Reinsurance Limited Date: 31ST DECEMBER 2017

(Rs in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31st December 2017	as % of total for this class	As at 31st December 2016 (Of the previous year)	as % of total for this class	As at 31st December 2017	as % of total for this class	As at 31st December 2016 (Of the previous year)	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	1,34,99,31,248	87.0%	-	-	1,51,50,95,108	96.8%	-	-
AA or better	20,25,26,592	13.0%	-	-	5,00,00,000	3.2%	-	-
Rated below AA but above A								
Rated below A but above B								
Any other								
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year								
more than 1 year and upto 3 years								
More than 3 years and up to 7 years	5,00,00,000	3.2%	-	-	5,00,00,000	3.2%	-	-
More than 7 years and up to 10 years	97,68,34,693	62.9%	-	-	87,00,27,750	55.6%	-	-
above 10 years	52,56,23,147	33.9%			64,50,67,358	41.2%		
<b>Breakdown by type of the issuer</b>								
a. Central Government	29,01,45,000	18.7%			29,43,16,037	18.8%		
b. State Government	75,68,76,400	48.8%			76,82,56,098	49.1%		
c. Corporate Securities	50,54,36,440	32.6%	-	-	50,25,22,973	32.1%	-	-

**Note**

- 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.
- Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.