

PERIODIC DISCLOSURES



FORM NL-29 Detail regarding debt securities

Name of the Insurer: **Hannover Rück SE – India Branch**Registration No.: **FRB/004**Date of Registration with the IRDAI : **21st December, 2016**

for period ended 31 March 2019

Amount in crores

	Market Value				Book Value			
	As at 31 March 2019	as % of total for this class	as at 31 March 2018 Of the previous year	as % of total for this class	As at 31 March 2019	as % of total for this class	as at 31 March 2018 Of the previous year	as % of total for this class
Break down by credit rating								
AAA rated	331.17	36.84%	118.24	33.29%	323.56	36.74%	115.99	33.02%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other - Sovereign (Central Govt Securities + other approved securities) *	567.67	63.16%	236.97	66.71%	557.22	63.26%	235.23	66.98%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	499.50	55.57%	191.63	53.95%	494.19	56.11%	190.53	54.25%
more than 1 year and upto 3 years	379.09	42.18%	89.26	25.13%	366.67	41.63%	87.41	24.89%
More than 3 years and up to 7 years	20.24	2.25%	74.32	20.92%	19.93	2.26%	73.28	20.86%
More than 7 years and up to 10 years								
above 10 years								
Breakdown by type of the issuer								
a. Central Government	561.37	62.45%	231.65	65.96%	550.99	62.56%	229.93	65.47%
b. State Government	5.30	0.59%	5.32	1.51%	5.23	0.59%	5.3	1.51%
c. Corporate Securities	237.83	26.46%	118.24	33.67%	230.65	26.19%	115.99	33.02%

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.

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