

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: Hannover Rück SE – India Branch

(Amount in Rs. Lakhs)

	Market Value				Book Value			
	As at 30 September 2021	as % of total for this class	as at 30 September 2020 Of the previous year	as % of total for this class	As at 30 September 2021	as % of total for this class	as at 30 September 2020 Of the previous year	as % of total for this class
Break down by credit rating								
AAA rated	74,849	41.24%	10,993	34.68%	71,402	40.74%	2,642	34.47%
AA or better	-	0.00%	455	0.32%	-	0.00%	505	0.39%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other - Sovereign (Central Govt Securities + other approved securities) *	1,06,626	58.76%	82,940	64.99%	1,03,848	59.26%	80,111	65.15%
	-	-	-	-	-	-	-	-
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	75,513	41.61%	46,607	43.43%	73,150	41.74%	45,582	43.99%
more than 1 year and upto 3years	99,177	54.65%	87,630	43.28%	95,472	54.48%	82,810	42.98%
More than 3years and up to 7years	6,785	3.74%	5,240	13.29%	6,628	3.78%	4,832	13.03%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-
Breakdown by type of the issuer								
a. Central Government	96,623	53.24%	70,782	53.21%	93,877	53.57%	68,081	53.16%
b. State Government	525	0.29%	544	0.40%	506	0.29%	513	0.39%
c. Corporate Securities	84,327	46.47%	68,151	46.39%	80,867	46.14%	64,629	46.45%

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**