

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 Sep 2023	as % of total for this class	As at 30 Sep 2022	as % of total for this class	As at 30 Sep 2023	as % of total for this class	As at 30 Sep 2022	as % of total for this class
Break down by credit rating								
AAA rated	9,664	32.91%	73,177	30.18%	9,378	32.37%	71,750	29.70%
AA or better	-	-	-	0.00%	-	-	-	0.00%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other - Sovereign (Central Govt Securities + other approved securities) *	19,702	67.09%	1,69,256	69.82%	19,595	67.63%	1,69,872	70.30%
Total	29,365	100%	2,42,433	100%	28,974	100%	2,41,622	100%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	12,787	43.55%	93,062	38.39%	12,567	43.37%	92,002	38.08%
more than 1 year and upto 3years	10,786	36.73%	1,06,336	43.86%	10,703	36.94%	1,05,879	43.82%
More than 3years and up to 7years	5,792	19.72%	43,034	17.75%	5,704	19.69%	43,741	18.10%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Total	29,365	100%	2,42,433	100%	28,974	100%	2,41,622	100%
Breakdown by type of the issuer								
a. Central Government	17,473	59.50%	1,54,347	63.67%	17,371	59.95%	1,54,970	64.14%
b. State Government	156	0.53%	1,571	0.65%	156	0.54%	1,593	0.66%
c. Corporate Securities	11,736	39.97%	86,514	35.69%	11,446	39.51%	85,059	35.20%
Total	29,365	100%	2,42,433	100%	28,974	100%	2,41,622	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)"