

PERIODIC DISCLOSURES

hannover re®

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 the year ended 31 March 2020

Amount in crores

	Market Value				Book Value			
	As at 31 March 2020	as % of total for this class	as at 31 March 2019 Of the previous year	as % of total for this class	As at 31 March 2020	as % of total for this class	as at 31 March 2019 Of the previous year	as % of total for this class
Break down by credit rating								
AAA rated	469.75	34.68%	236.83	26.35%	451.81	34.47%	229.64	26.07%
AA or better	4.39	0.32%	-	0.00%	5.07	0.39%	-	0.00%
Rated below AA but above A								
Rated below A but above B								
Any other - Sovereign (Central Govt Securities + other approved securities) *	880.35	64.99%	662.01	73.65%	853.92	65.15%	651.14	73.93%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	588.28	43.43%	432.30	48.10%	576.61	43.99%	429.43	48.76%
more than 1 year and upto 3years	586.18	43.28%	393.58	43.79%	563.43	42.98%	380.30	43.18%
More than 3years and up to 7years	180.03	13.29%	72.96	8.12%	170.75	13.03%	71.05	8.07%
More than 7 years and up to 10 years								
above 10 years								
Breakdown by type of the issuer								
a. Central Government	720.71	53.21%	561.37	62.46%	696.81	53.16%	550.99	62.56%
b. State Government	5.40	0.40%	5.30	0.59%	5.17	0.39%	5.23	0.59%
c. Corporate Securities	628.38	46.39%	332.17	36.96%	608.82	46.45%	324.56	36.85%

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

* These investments include investments in Government securities & Treasury bills of Central Government and State Government as well as investment classified as "D" rating from 10 September 2018 onwards for IL&FS Financial Services Ltd (Book value - INR 5 Crores, fully impaired)