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 31 March 2022	as % of total for this class	as at 31 March 2021	as % of total for this class	As at 31 March 2022	as % of total for this class	as at 31 March 2021	as % of total for this class
Break down by credit rating								
AAA rated	75,551	37.32%	72,360	42.44%	72,904	36.85%	69,208	42.01%
AA or better	-	-	527	0.31%	-	-	502	0.30%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other - Sovereign (Central Govt Securities + other approved securities) *	1,26,868	62.68%	97,599	57.25%	1,24,928	63.15%	95,036	57.69%
Total	**2,02,419**	**100%**	**1,70,486**	**100%**	**1,97,832**	**100%**	**1,64,746**	**100%**
BREAKDOWN BY RESIDUALMATURITY	-		-		-		-	
Up to 1 year	68,048	33.62%	67,277	39.46%	66,384	33.56%	65,597	39.82%
more than 1 yearand upto 3years	80,082	39.56%	91,516	53.68%	77,537	39.19%	88,196	53.53%
More than 3years and up to 7years	54,289	26.82%	11,693	6.86%	53,911	27.25%	10,953	6.65%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Total	**2,02,419**	**100%**	**1,70,486**	**100%**	**1,97,832**	**100%**	**1,64,746**	**100%**
Breakdown by type of the issuer								
a. Central Government	1,15,613	57.12%	84,553	49.60%	1,13,729	57.49%	82,067	49.81%
b. State Government	2,143	1.06%	532	0.31%	2,110	1.07%	510	0.31%
c.Corporate Securities	84,663	41.83%	85,400	50.09%	81,993	41.45%	82,169	49.88%
Total	**2,02,419**	**100%**	**1,70,486**	**100%**	**1,97,832**	**100%**	**1,64,746**	**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)"