

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 2023	as % of total for this class	As at 31 March 2022	as % of total for this class	As at 31 March 2023	as % of total for this class	As at 31 March 2022	as % of total for this class
Break down by credit rating								
AAA rated	77,980	27.95%	75,551	37.32%	76,373	27.58%	72,904	36.85%
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) *	2,00,984	72.05%	1,26,868	62.68%	2,00,516	72.42%	1,24,928	63.15%
Total	2,78,964	100%	2,02,419	100%	2,76,890	100%	1,97,832	100%
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	98,824	35.43%	68,048	33.62%	98,431	35.55%	66,384	33.56%
more than 1 year and upto 3years	57,747	20.70%	80,082	39.56%	57,329	20.70%	77,537	39.19%
More than 3years and up to 7years	1,22,394	43.87%	54,289	26.82%	1,21,129	43.75%	53,911	27.25%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Total	2,78,964	100%	2,02,419	100%	2,76,890	100%	1,97,832	100%
Breakdown by type of the issuer								
a. Central Government	1,83,585	65.81%	1,15,613	57.12%	1,83,133	66.14%	1,13,729	57.49%
b. State Government	1,561	0.56%	2,143	1.06%	1,577	0.57%	2,110	1.07%
c. Corporate Securities	93,819	33.63%	84,664	41.83%	92,179	33.29%	81,993	41.45%
Total	2,78,964	100%	2,02,419	100%	2,76,890	100%	1,97,832	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)"