

## 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 2021

Amount in crores

	Market Value				Book Value			
	As at 31 March 2021	as % of total for this class	as at 31 March 2020 Of the previous year	as % of total for this class	As at 31 March 2021	as % of total for this class	as at 31 March 2020 Of the previous year	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	723.60	42.44%	469.75	34.68%	692.08	42.01%	451.81	34.47%
AA or better	5.27	0.31%	4.39	0.32%	5.02	0.30%	5.07	0.39%
Rated below AA but above A								
Rated below A but above B								
Any other - Sovereign (Central Govt Securities + other approved securities) *	975.99	57.25%	880.35	64.99%	950.36	57.69%	853.92	65.15%
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	672.77	39.46%	588.28	43.43%	655.97	39.82%	576.61	43.99%
more than 1 year and upto 3 years	915.16	53.68%	586.18	43.28%	881.96	53.53%	563.43	42.98%
More than 3 years and up to 7 years	116.93	6.86%	180.03	13.29%	109.53	6.65%	170.75	13.03%
More than 7 years and up to 10 years								
above 10 years								
<b>Breakdown by type of the issuer</b>								
a. Central Government	845.53	49.60%	720.71	53.21%	820.67	49.81%	696.81	53.16%
b. State Government	5.32	0.31%	5.40	0.40%	5.10	0.31%	5.17	0.39%
c. Corporate Securities	854.00	50.09%	628.38	46.39%	821.69	49.88%	608.82	46.45%

**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.