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 September 2022	as % of total for this class	As at 30 September 2021	as % of total for this class	As at 30 September 2022	as % of total for this class	As at 30 September 2021	as % of total for this class
Break down by credit rating								
AAA rated	73,177	30.18%	74,849	41.24%	71,750	29.70%	71,402	40.74%
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) *	1,69,256	69.82%	1,06,626	58.76%	1,69,872	70.30%	1,03,848	59.26%
Total	**2,42,433**	**100%**	**1,81,475**	**100%**	**2,41,622**	**100%**	**1,75,250**	**100%**
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	93,062	38.39%	75,513	41.61%	92,002	38.08%	73,150	41.74%
more than 1 yearand upto 3years	1,06,336	43.86%	99,177	54.65%	1,05,879	43.82%	95,472	54.48%
More than 3years and up to 7years	43,034	17.75%	6,785	3.74%	43,741	18.10%	6,628	3.78%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Total	**2,42,433**	**100%**	**1,81,475**	**100%**	**2,41,622**	**100%**	**1,75,250**	**100%**
Breakdown by type of the issuer								
a. Central Government	1,54,347	63.67%	96,623	53.24%	1,54,970	64.14%	93,877	53.57%
b. State Government	1,571	0.65%	525	0.29%	1,593	0.66%	506	0.29%
c:Corporate Securities	86,514	35.69%	84,327	46.47%	85,059	35.20%	80,867	46.14%
Total	**2,42,433**	**100%**	**1,81,475**	**100%**	**2,41,622**	**100%**	**1,75,250**	**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)"