

PERIODIC DISCLOSURES

FORM NL-29

Detail regarding debt securities

Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft - India Branch

Registration No. : FRB/001

Date of Registration with the IRDAI: 21 December 2016

(₹ in Lakhs)

Detail Regarding debt securities								
	Market Value				Book Value			
	As at 30 September 2019	as % of total for this class	As at 30 September 2018	as % of total for this class	As at 30 September 2019	as % of total for this class	As at 30 September 2018	as % of total for this class
Break down by credit rating								
AAA rated	33,154	16%	24,050	16%	32,781	16%	24,589	16%
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other [#]	176,594	84%	128,687	84%	170,680	84%	132,436	84%
Total	209,748	100%	152,737	100%	203,461	100%	157,025	100%
# includes G.Sec								
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	25,510	12%	1,487	1%	25,304	12%	1,506	1%
more than 1 year and up to 3 years	46,006	22%	50,315	33%	45,224	22%	51,042	33%
More than 3 years and up to 7 years	36,472	17%	30,417	20%	35,273	17%	31,001	20%
More than 7 years and up to 10 years	49,860	24%	40,255	26%	48,208	24%	41,917	27%
Above 10 years	51,900	25%	30,263	20%	49,452	24%	31,559	20%
Total	209,748	100%	152,737	100%	203,461	100%	157,025	100%
Breakdown by type of the issuer								
a. Central Government	176,594	84%	128,687	84%	170,680	84%	132,436	84%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	33,154	16%	24,050	16%	32,781	16%	24,589	16%
Total	209,748	100%	152,737	100%	203,461	100%	157,025	100%