

PERIODIC DISCLOSURES

FORM NL-29

Detail regarding debt securities

Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft - India Branch

Date: 31/03/2018

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 31 March 2018	as % of total for this class	As at 31 March 2017	as % of total for this class	As at 31 March 2018	as % of total for this class	As at 31 March 2017	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	12,820	16%	3,963	16%	12,963	16%	3,988	16%
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other <sup>#</sup>	67,343	84%	20,502	84%	68,557	84%	20,410	84%
<b>Total</b>	<b>80,163</b>	<b>100%</b>	<b>24,465</b>	<b>100%</b>	<b>81,520</b>	<b>100%</b>	<b>24,398</b>	<b>100%</b>
# includes G.Sec								
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	-	-	-	-	-	-	-	-
more than 1 year and up to 3 years	22,658	28%	2,511	10%	22,782	28%	2,516	10%
More than 3 years and up to 7 years	20,103	25%	11,764	48%	20,314	25%	11,747	48%
More than 7 years and up to 10 years	19,437	24%	5,528	23%	20,295	25%	5,503	23%
Above 10 years	17,965	22%	4,661	19%	18,129	22%	4,632	19%
<b>Total</b>	<b>80,163</b>	<b>100%</b>	<b>24,465</b>	<b>100%</b>	<b>81,520</b>	<b>100%</b>	<b>24,398</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	67,343	84%	20,502	84%	68,557	84%	20,410	84%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	12,820	16%	3,963	16%	12,963	16%	3,988	16%
<b>Total</b>	<b>80,163</b>	<b>100%</b>	<b>24,465</b>	<b>100%</b>	<b>81,520</b>	<b>100%</b>	<b>24,398</b>	<b>100%</b>