

PERIODIC DISCLOSURES

FORM NL-29

Detail regarding debt securities

Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft - India Branch

Date: 31 March 2020

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 2020	as % of total for this class	As at 31 March 2019	as % of total for this class	As at 31 March 2020	as % of total for this class	As at 31 March 2019	as % of total for this class
Break down by credit rating								
AAA rated	42,540	16%	24,671	16%	210,761	83%	24,652	16%
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other [#]	220,763	84%	133,809	84%	41,926	17%	132,395	84%
Total	263,303	100%	158,480	100%	252,686	100%	157,047	100%
# includes G.Sec								
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	40,977	16%	4,493	-	40,573	16%	4,486.00	-
more than 1 year and up to 3 years	46,983	18%	54,697	28%	45,674	18%	54,245	28%
More than 3 years and up to 7 years	45,882	17%	25,272	25%	44,415	18%	24,754	25%
More than 7 years and up to 10 years	63,446	24%	41,965	24%	60,881	24%	42,002	25%
Above 10 years	66,014	25%	32,053	22%	61,143	24%	31,560	22%
Total	263,303	100%	158,480	100%	252,686	100%	157,047	100%
Breakdown by type of the issuer								
a. Central Government	220,763	84%	133,809	84%	41,926	84%	132,395	84%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	42,540	16%	24,671	16%	210,761	16%	24,652	16%
Total	263,303	100%	158,480	100%	252,686	100%	157,047	100%