

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 31 March 2021	as % of total for this class	As at 31 March 2020	as % of total for this class	As at 31 March 2021	as % of total for this class	As at 31 March 2020	as % of total for this class
Break down by credit rating								
AAA rated	58,571	16%	42,539	16%	57,378	16%	210,761	83%
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other [#]	315,677	84%	220,763	84%	307,572	84%	41,926	17%
Total	374,247	100%	263,302	100%	364,950	100%	252,687	100%
# includes G.Sec								
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	30,891	8%	40,977	16%	30,477	8%	40,573	16%
more than 1 year and up to 3 years	116,899	31%	46,983	18%	114,487	31%	45,674	18%
More than 3 years and up to 7 years	27,919	7%	45,882	17%	27,609	8%	44,415	18%
More than 7 years and up to 10 years	86,589	23%	63,446	24%	84,059	23%	60,881	24%
Above 10 years	111,950	30%	66,014	25%	108,318	30%	61,144	24%
Total	374,247	100%	263,302	100%	364,950	100%	252,687	100%
Breakdown by type of the issuer								
a. Central Government	315,677	84%	220,763	84%	307,572	84%	41,926	84%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	58,571	16%	42,539	16%	57,378	16%	210,761	16%
Total	374,247	100%	263,302	100%	364,950	100%	252,687	100%