

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 2021	as % of total for this class	As at 30 September 2020	as % of total for this class	As at 30 September 2021	as % of total for this class	As at 30 September 2020	as % of total for this class
Break down by credit rating								
AAA rated	114,826	21%	58,571	16%	115,535	21%	57,378	16%
AA or better	-	-	-	-	-	-	-	-
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other [#]	432,447	79%	315,677	84%	442,221	79%	307,572	84%
Total	547,273	100%	374,247	100%	557,756	100%	364,950	100%
# includes G.Sec								
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	160,786	29%	30,891	8%	160,360	29%	30,477	8%
more than 1 year and up to 3 years	136,575	24%	116,899	31%	134,886	25%	114,487	31%
More than 3 years and up to 7 years	73,333	13%	27,919	7%	71,097	13%	27,609	8%
More than 7 years and up to 10 years	103,663	19%	86,589	23%	99,878	18%	84,059	23%
Above 10 years	83,399	15%	111,950	30%	81,052	15%	108,318	30%
Total	557,756	100%	374,247	100%	547,273	100%	364,950	100%
Breakdown by type of the issuer								
a. Central Government	432,447	79%	315,677	84%	442,221	84%	307,572	84%
b. State Government	-	-	-	-	-	-	-	-
c. Corporate Securities	114,826	21%	58,571	16%	115,535	16%	57,378	16%
Total	547,273	100%	374,247	100%	557,756	100%	364,950	100%