

PERIODIC DISCLOSURES								
FORM NL-29	Detail regarding debt securities							
Insurer:	ECGC Ltd (124)					AS ON March 31, 2020		
								(Rs in Crores)
Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31st Mar, 2020	as % of total for this class	As at 31st Mar, 2019	as % of total for this class	As at 31st Mar, 2020	as % of total for this class	As at 31st Mar, 2019	as % of total for this class
Break down by credit rating								
AAA rated	5172.72	52.59	4527.80	51.43	4696.31	51.93	4286.05	50.86
AA or better	203.66	2.07	120.60	1.37	192.84	2.13	118.36	1.40
Rated below AA but above A	40.64	0.41	60.33	0.69	40.00	0.44	59.95	0.71
Rated below A but above B	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Any Other	136.21	1.38	91.82	1.04	145.13	1.60	109.97	1.30
Centra/State/OAS (Sovereign Sec.)	4283.04	43.54	4002.84	45.47	3969.27	43.89	3852.73	45.72
	<b>9836.27</b>	<b>100.00</b>	<b>8803.39</b>	<b>100.00</b>	<b>9043.55</b>	<b>100.00</b>	<b>8427.06</b>	<b>100.00</b>
BREAK DOWN BY RESIDUALMATURITY								
Up to 1 year	971.26	9.87	980.34	11.14	957.11	10.58	970.17	11.51
more than 1 year and upto 3years	1405.62	14.29	1571.89	17.86	1343.11	14.85	1538.02	18.25
More than 3years and up to 7years	2486.54	25.28	2442.60	27.75	2286.82	25.29	2334.93	27.71
More than 7 years and up to 10 years	2852.82	29.00	2193.41	24.92	2578.57	31.55	2088.62	24.78
above 10 years	2120.03	21.55	1615.15	18.35	1877.94	20.77	1495.32	17.74
	<b>9836.27</b>	<b>100.00</b>	<b>8803.39</b>	<b>100.00</b>	<b>9043.55</b>	<b>100.00</b>	<b>8427.06</b>	<b>100.00</b>
Breakdown by type of the issuer								
a. Central Government	2688.00	27.33	2262.53	25.70	2483.93	27.47	2175.01	25.81
b. State Government/OAS	1495.04	15.20	1740.31	19.77	1485.34	16.42	1677.72	19.91
c. Corporate Securities	5653.23	57.47	4800.55	54.53	5074.28	56.11	4574.33	54.28
	<b>9836.27</b>	<b>100.00</b>	<b>8803.39</b>	<b>100.00</b>	<b>9043.55</b>	<b>100.00</b>	<b>8427.06</b>	<b>100.00</b>
							<a href="https://www.ecgc.in">https://www.ecgc.in</a>	
Note								
1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.								
2. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.								
Dated: August 25, 2020								