

## PERIODIC DISCLOSURES

FORM NL-29

Detail regarding debt securities

Insurer:

ECGC Ltd (124)

As on March 31, 2021

(Rs in Crores)

### Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 31st March, 2021	as % of total for this class	As at 31st March, 2020	as % of total for this class	As at 31st March, 2021	as % of total for this class	As at 31st March, 2020	as % of total for this class
Break down by credit rating								
AAA rated	5674.63	51.82	5172.72	52.59	5090.41	50.58	4696.31	51.93
AA or better	308.91	2.82	203.66	2.07	297.56	2.96	192.84	2.13
Rated below AA but above A	31.83	0.27	40.64	0.41	30.08	0.30	40.00	0.44
Rated below A but above B	30.49	0.28	0.00	0.00	30.11	0.30	0.00	0.00
Any Other	102.23	0.93	136.21	1.38	109.98	1.09	145.13	1.60
Centra/State/OAS (Sovereign Sec.)	4803.05	43.86	4283.04	43.54	4505.02	44.77	3969.27	43.89
	<b>10951.14</b>	<b>100.00</b>	<b>9836.27</b>	<b>100.00</b>	<b>10063.16</b>	<b>100.00</b>	<b>9043.55</b>	<b>100.00</b>
BREAK DOWN BY RESIDUALMATURITY								
Up to 1 year	794.29	7.25	971.26	9.87	773.46	7.69	957.11	10.58
more than 1 year and upto 3years	1309.62	11.96	1405.62	14.29	1211.95	12.04	1343.11	14.85
More than 3years and up to 7years	2837.02	25.91	2486.54	25.28	2571.17	25.55	2286.82	25.29
More than 7 years and up to 10 years	3525.13	32.19	2852.82	29.00	3143.56	35.03	2578.57	28.51
above 10 years	2485.08	22.69	2120.03	21.55	2363.02	23.48	1877.94	20.77
	<b>10951.14</b>	<b>100.00</b>	<b>9836.27</b>	<b>100.00</b>	<b>10063.16</b>	<b>100.00</b>	<b>9043.55</b>	<b>100.00</b>
Breakdown by type of the issuer								
a. Central Government	3071.64	28.05	2688.00	27.33	2882.83	28.65	2483.93	27.47
b. State Government/OAS	2106.87	19.24	1495.04	15.20	1981.95	19.70	1485.34	16.42
c. Corporate Securities	5772.63	52.71	5653.23	57.47	5198.38	51.66	5074.28	56.11
	<b>10951.14</b>	<b>100.00</b>	<b>9836.27</b>	<b>100.00</b>	<b>10063.16</b>	<b>100.00</b>	<b>9043.55</b>	<b>100.00</b>

<https://www.ecgc.in>

#### 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: July 19, 2021**