

## PERIODIC DISCLOSURES

FORM NL-29	Detail regarding debt securities							
Insurer:	ECGC Ltd (124)						As on December 31, 2020	
	(Rs in Crores)							
<b>Detail Regarding debt securities</b>								
	<b>MARKET VALUE</b>				<b>Book Value</b>			
	As at 31st December, 2020	as % of total for this class	As at 31st December, 2019	as % of total for this class	As at 31st December, 2020	as % of total for this class	As at 31st December, 2019	as % of total for this class
Break down by credit rating								
AAA rated	5691.73	53.11	5038.68	51.69	5053.42	52.38	4645.57	50.91
AA or better	212.90	1.99	213.45	2.19	197.63	2.05	207.88	2.28
Rated below AA but above A	32.52	0.28	81.52	0.84	30.08	0.31	80.19	0.88
Rated below A but above B	29.49	0.28	0.00	0.00	30.15	0.31	0.00	0.00
Any Other	102.36	0.96	96.09	0.99	109.98	1.14	109.98	1.21
Centra/State/OAS (Sovereign Sec.)	4647.37	43.37	4318.70	44.30	4226.24	43.81	4080.60	44.72
	<b>10716.37</b>	<b>100.00</b>	<b>9748.44</b>	<b>100.00</b>	<b>9647.50</b>	<b>100.00</b>	<b>9124.22</b>	<b>100.00</b>
<b>BREAK DOWN BY RESIDUALMATURITY</b>								
Up to 1 year	114.83	1.07	442.88	4.54	115.23	1.19	441.60	4.84
more than 1 year and upto 3years	1562.39	14.58	1528.63	15.68	1476.91	15.31	1487.25	16.30
More than 3years and up to 7years	2589.76	24.17	2479.51	25.43	2308.53	23.93	2332.38	25.56
More than 7 years and up to 10 years	2925.03	27.29	2368.18	24.29	2576.28	30.32	2177.76	23.87
above 10 years	3524.36	32.89	2929.24	30.05	3170.55	32.86	2685.23	29.43
	<b>10716.37</b>	<b>100.00</b>	<b>9748.44</b>	<b>100.00</b>	<b>9647.50</b>	<b>100.00</b>	<b>9124.22</b>	<b>100.00</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	3045.57	28.42	2648.48	27.17	2768.16	28.69	2496.76	27.36
b. State Government/OAS	1974.48	18.42	1670.22	17.13	1817.84	18.84	1583.84	17.36
c. Corporate Securities	5696.32	53.16	5429.74	55.70	5061.50	52.46	5043.62	55.28
	<b>10716.37</b>	<b>100.00</b>	<b>9748.44</b>	<b>100.00</b>	<b>9647.50</b>	<b>100.00</b>	<b>9124.22</b>	<b>100.00</b>
							<a href="https://www.ecgc.in">https://www.ecgc.in</a>	
<b>Note</b>								
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.								
<b>Dated: February 05, 2021</b>								