

PERIODIC DISCLOSURES

FORM NL-29	Detail regarding debt securities							
Insurer:	ECGC Ltd (124)						As on June 30, 2020	
								(Rs in Crores)
Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 30th June, 2020	as % of total for this class	As at 30th June, 2019	as % of total for this class	As at 30th June, 2020	as % of total for this class	As at 30th June, 2019	as % of total for this class
Break down by credit rating								
AAA rated	5563.55	53.42	4645.93	51.32	4932.77	52.74	4351.17	50.82
AA or better	180.87	1.74	93.92	1.04	167.71	1.79	93.21	1.09
Rated below AA but above A	37.56	0.34	101.55	1.12	35.09	0.38	100.22	1.17
Rated below A but above B	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Any Other	134.54	1.29	92.92	1.03	140.20	1.50	109.98	1.28
Centra/State/OAS (Sovereign Sec.)	4498.32	43.19	4118.20	45.49	4076.89	43.59	3907.43	45.64
	10414.84	100.00	9052.52	100.00	9352.66	100.00	8562.01	100.00
BREAK DOWN BY RESIDUALMATURITY								
Up to 1 year	685.72	6.58	862.40	9.53	673.29	7.20	855.47	9.99
more than 1 year and upto 3years	1584.04	15.21	1520.15	16.79	1483.64	15.86	1488.02	17.38
More than 3years and up to 7years	2586.97	24.84	2433.63	26.88	2310.43	24.70	2324.08	27.14
More than 7 years and up to 10 years	2918.76	28.03	2279.12	25.18	2577.81	31.21	2127.62	24.85
above 10 years	2639.35	25.34	1957.22	21.62	2307.49	24.67	1766.82	20.64
	10414.84	100.00	9052.52	100.00	9352.66	100.00	8562.01	100.00
Breakdown by type of the issuer								
a. Central Government	2819.24	27.07	2423.99	26.78	2552.49	27.29	2279.81	26.63
b. State Government/OAS	1679.08	16.12	1694.21	18.72	1524.40	16.30	1627.62	19.01
c. Corporate Securities	5916.52	56.81	4934.32	54.51	5275.77	56.41	4654.58	54.36
	10414.84	100.00	9052.52	100.00	9352.66	100.00	8562.01	100.00
							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: September 28, 2020								