

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: ECGC Ltd. (124)

Date: December 31, 2022

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31st December,2022	as % of total for this class	As at 31st December,2021	as % of total for this class	As at 31st December,2022	as % of total for this class	As at 31st December,2021	as % of total for this class
Break down by credit rating								
AAA rated	559555.77	45.64	549555.35	46.22	537,466.04	44.10	498,951.52	44.32
AA or better	64,939.83	5.30	57368.19	4.82	66,778.35	5.48	56,753.30	5.04
Rated below AA but above A	2,013.45	0.16	2107.45	0.18	2006.41	0.16	2,007.34	0.18
Rated below A but above B	4.76	0.00	2510.36	0.21	9.20	0.00	2,499.62	0.22
Any other (Rating D)	-	0.00	0	-	10497.71	0.86	10,997.71	0.98
Centra/State/OAS (Sovereign Sec.)	599,431.11	48.90	577518.25	48.57	602002.85	49.39	554,459.01	49.26
Total (A)	1,225,944.92	100.00	1,189,059.60	100.00	1,218,760.56	100.00	1,125,668.50	100.00
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	32,095.21	2.62	24,144.39	2.03	37,853.50	3.11	29,633.60	2.63
more than 1 year and upto 3years	124,556.50	10.16	126,755.89	10.66	127,112.86	10.43	121,593.96	10.80
More than 3years and up to 7years	314,755.88	25.67	294,300.78	24.75	300,124.64	24.63	273,546.07	24.30
More than 7 years and up to 10 years	325,719.94	26.57	361,314.32	30.39	316,037.55	25.93	326,531.07	29.01
above 10 years	428,817.39	34.98	382,544.23	32.17	437,632.01	35.91	374,363.82	33.26
Any other (Please specify)								
Total (B)	1,225,944.92	100.00	1,189,059.60	100.00	1,218,760.56	100.00	1,125,668.50	100.00
Breakdown by type of the issuer								
a. Central Government	323,433.71	26.38	325,916.67	27.41	323322.56	26.53	311,059.96	27.63
b. State Government	269,312.51	21.97	244,605.00	20.57	272182.39	22.33	236,899.19	21.05
c. Corporate Securities	580,887.43	47.38	570,090.43	47.94	570948.15	46.85	531,080.65	47.18
Any other (Other Approved Securities)	52,311.27	4.27	48,447.49	4.07	52307.46	4.29	46,628.71	4.14
Total (C)	1,225,944.92	100.00	1,189,059.60	100.00	1,218,760.56	100.00	1,125,668.50	100.00

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Note

- (a). 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.
- (b). Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
- (c). Total A, B and C should match with each other and with debt securities reported under NL-12 and 12A (Investments). Other Debt Securities to be reported separately under the prescribed categories under line item "Any other (Please specify)"