

PERIODIC DISCLOSURES

FORM NL-29	Detail regarding debt securities												
Insurer:	ECGC Ltd (124)							AS ON December 31, 2017					
(Rs in Crores)													
Detail Regarding debt securities													
	MARKET VALUE				Book Value								
	As at 31st December, 2017	as % of total for this class	As at 31st December, 2016	as % of total for this class	As at 31st December, 2017	as % of total for this class	As at 31st December, 2016	as % of total for this class					
Break down by credit rating													
AAA rated	3458.10	48.00	2668.61	45.03	3252.57	47.35	2531.04	44.19					
AA or better	214.68	2.98	315.63	5.33	208.80	3.04	310.98	5.43					
Rated below AA but above A	86.16	1.20	30.33	0.51	84.95	1.24	30.00	0.52					
Rated below A but above B	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00					
Central/State/OAS (Sovereign Sec.)	3445.04	47.82	2911.75	49.13	3322.30	48.37	2855.15	49.85					
	7203.98	100.00	5926.32	100.00	6868.62	100.00	5727.17	100.00					
BREAK DOWN BY RESIDUAL MATURITY													
Up to 1 year	117.64	1.63	248.08	4.19	119.12	1.73	248.55	4.34					
more than 1 year and upto 3years	2288.81	31.77	715.09	12.07	2236.38	32.56	697.94	12.19					
More than 3years and up to 7years	2059.33	28.59	2605.97	43.97	1954.83	28.46	2554.72	44.61					
More than 7 years and up to 10 years	1487.09	20.64	1279.37	21.59	1418.09	20.65	1226.69	21.42					
above 10 years	1251.11	17.37	1077.81	18.19	1140.20	16.60	999.27	17.45					
	7203.98	100.00	5926.32	100.00	6868.62	100.00	5727.17	100.00					
Breakdown by type of the issuer													
a. Central Government	1992.57	27.66	1674.84	28.26	1924.23	28.01	1644.81	28.72					
b. State Government/OAS	1452.47	20.16	1236.92	20.87	1398.07	20.35	1210.34	21.13					
c. Corporate Securities	3758.94	52.18	3014.56	50.87	3546.32	51.63	2872.02	50.15					
	7203.98	100.00	5926.32	100.00	6868.62	100.00	5727.17	100.00					
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: February 8, 2018													

