

## PERIODIC DISCLOSURES

FORM NL-29

Detail regarding debt securities

Insurer:

ECGC Ltd (124)

As on September 30, 2020

(Rs in Crores)

### Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 30th September, 2020	as % of total for this class	As at 30th September, 2019	as % of total for this class	As at 30th September, 2020	as % of total for this class	As at 30th September, 2019	as % of total for this class
Break down by credit rating								
AAA rated	5287.34	51.11	4943.71	52.89	4708.90	50.11	4576.79	52.26
AA or better	178.31	1.72	127.25	1.36	167.66	1.78	125.19	1.43
Rated below AA but above A	63.31	0.58	101.59	1.09	60.08	0.64	100.18	1.14
Rated below A but above B	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Any Other	130.01	1.26	94.82	1.01	140.17	1.49	109.98	1.26
Centra/State/OAS (Sovereign Sec.)	4686.51	45.30	4079.00	43.64	4320.05	45.97	3845.01	43.91
	<b>10345.48</b>	<b>100.00</b>	<b>9346.37</b>	<b>100.00</b>	<b>9396.86</b>	<b>100.00</b>	<b>8757.15</b>	<b>100.00</b>
<b>BREAK DOWN BY RESIDUALMATURITY</b>								
Up to 1 year	417.28	4.03	654.20	7.00	411.18	4.38	649.42	7.42
more than 1 year and upto 3years	1564.28	15.12	1529.93	16.37	1477.78	15.73	1487.63	16.99
More than 3years and up to 7years	2549.97	24.65	2473.12	26.46	2309.48	24.58	2333.23	26.64
More than 7 years and up to 10 years	2887.28	27.91	2305.57	24.67	2577.05	30.73	2126.62	24.28
above 10 years	2926.67	28.29	2383.55	25.50	2621.37	27.90	2160.25	24.67
	<b>10345.48</b>	<b>100.00</b>	<b>9346.37</b>	<b>100.00</b>	<b>9396.86</b>	<b>100.00</b>	<b>8757.15</b>	<b>100.00</b>
Breakdown by type of the issuer								
a. Central Government	2904.65	28.08	2471.90	26.45	2666.85	28.38	2322.65	26.52
b. State Government/OAS	1781.86	17.22	1607.11	17.20	1653.20	17.59	1522.36	17.38
c. Corporate Securities	5658.97	54.70	5267.36	56.36	5076.81	54.03	4912.14	56.09
	<b>10345.48</b>	<b>100.00</b>	<b>9346.37</b>	<b>100.00</b>	<b>9396.86</b>	<b>100.00</b>	<b>8757.15</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: November 25, 2020**