



Name of the Insurer: HDFC ERGO GENERAL INSURANCE COMPANY LIMITED
Registration No. 146 and Date of Registration with the IRDAI: July 09, 2010

FORM NL-29-DETAIL REGARDING DEBT SECURITIES
Statement as on June 30, 2022

(₹ in Lakhs)

| Detail Regarding debt securities | | | | | | | | |
|--------------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|---------------------|------------------------------|
| | MARKET VALUE | | | | Book Value | | | |
| | As at June 30, 2022 | as % of total for this class | As at June 30, 2021 | as % of total for this class | As at June 30, 2022 | as % of total for this class | As at June 30, 2021 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 984,819 | 55.8% | 986,417 | 57.8% | 998,347 | 55.4% | 957,909 | 57.5% |
| AA or better | 49,755 | 2.8% | 61,868 | 3.6% | 48,879 | 2.7% | 58,203 | 3.5% |
| Rated below AA but above A | 5,056 | 0.3% | 10,338 | 0.6% | 5,000 | 0.3% | 10,000 | 0.6% |
| Rated below A but above B | - | - | - | - | - | - | - | - |
| Any other (Sovereign) | 723,825 | 41.0% | 648,631 | 38.0% | 748,563 | 41.6% | 640,005 | 38.4% |
| | | | | | | | | |
| Total (A) | 1,763,455 | 100% | 1,707,254 | 100% | 1,800,788 | 100% | 1,666,117 | 100% |
| | | | | | | | | |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Up to 1 year | 264,673 | 15.0% | 262,416 | 15.4% | 264,301 | 14.7% | 260,925 | 15.7% |
| more than 1 year and upto 3years | 313,097 | 17.8% | 337,376 | 19.8% | 315,323 | 17.5% | 328,101 | 19.7% |
| More than 3years and up to 7years | 734,345 | 41.6% | 659,164 | 38.6% | 752,204 | 41.8% | 642,565 | 38.6% |
| More than 7 years and up to 10 years | 358,195 | 20.3% | 403,617 | 23.6% | 372,775 | 20.7% | 390,366 | 23.4% |
| above 10 years | 93,146 | 5.3% | 44,682 | 2.6% | 96,186 | 5.3% | 44,160 | 2.7% |
| | | | | | | | | |
| Total (B) | 1,763,455 | 100% | 1,707,254 | 100% | 1,800,788 | 100% | 1,666,117 | 100% |
| | | | | | | | | |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 570,133 | 32.3% | 556,249 | 32.6% | 588,284 | 32.7% | 548,300 | 32.9% |
| b. State Government | 153,692 | 8.7% | 57,921 | 3.4% | 160,279 | 8.9% | 57,245 | 3.4% |
| c. Corporate Securities | 1,039,630 | 59.0% | 1,093,084 | 64.0% | 1,052,226 | 58.4% | 1,060,572 | 63.7% |
| | | | | | | | | |
| Total (C) | 1,763,455 | 100% | 1,707,254 | 100% | 1,800,788 | 100% | 1,666,117 | 100% |