

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 December 31, 2021

(₹ in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at December 31, 2021	as % of total for this class	As at December 31, 2020	as % of total for this class	As at December 31, 2021	as % of total for this class	As at December 31, 2020	as % of total for this class
Break down by credit rating								
AAA rated	1,024,124	59.2%	974,051	59.8%	997,774	58.8%	930,138	59.9%
AA or better	69,476	4.0%	70,627	4.3%	66,373	3.9%	65,144	4.2%
Rated below AA but above A	5,189	0.3%	11,571	0.7%	5,000	0.3%	11,000	0.7%
Rated below A but above B	-	-	-	0.0%	-	-	-	0.0%
Any other (Sovereign)	631,222	36.5%	571,485	35.1%	627,254	37.0%	545,978	35.2%
Total (A)	1,730,012	100.0%	1,627,733	100.0%	1,696,401	100.0%	1,552,260	100.0%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	241,584	14.0%	243,983	15.0%	240,024	14.1%	242,116	15.6%
more than 1 year and upto 3years	333,250	19.3%	255,703	15.7%	325,414	19.2%	243,822	15.7%
More than 3years and up to 7years	666,684	38.5%	602,522	37.0%	652,964	38.5%	572,619	36.9%
More than 7 years and up to 10 years	407,737	23.6%	442,092	27.2%	396,847	23.4%	414,762	26.7%
above 10 years	80,757	4.7%	83,432	5.1%	81,151	4.8%	78,941	5.1%
Total (B)	1,730,012	100.0%	1,627,733	100.0%	1,696,401	100.0%	1,552,260	100.0%
Breakdown by type of the issuer								
a. Central Government	454,998	26.3%	556,951	34.2%	450,919	26.6%	532,344	34.3%
b. State Government	115,988	6.7%	14,533	0.9%	115,855	6.8%	13,634	0.9%
c. Corporate Securities	1,159,026	67.0%	1,056,249	64.9%	1,129,627	66.6%	1,006,282	64.8%
Total (C)	1,730,012	100.0%	1,627,733	100.0%	1,696,401	100.0%	1,552,260	100.0%

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.