

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 September 30, 2021

(₹ in Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at September 30, 2021	as % of total for this class	As at September 30, 2020	as % of total for this class	As at September 30, 2021	as % of total for this class	As at September 30, 2020	as % of total for this class
Break down by credit rating								
AAA rated	985,812	57.7%	878,785	57.7%	950,950	57.4%	843,235	57.7%
AA or better	59,589	3.5%	70,848	4.7%	55,857	3.4%	66,122	4.5%
Rated below AA but above A	10,287	0.6%	16,166	1.1%	10,000	0.6%	15,500	1.1%
Rated below A but above B	-	-	1,992	0.1%	-	-	2,025	0.1%
Any other (Sovereign)	653,091	38.2%	554,274	36.4%	640,959	38.7%	534,857	36.6%
Total (A)	1,708,779	100.0%	1,522,065	100.0%	1,657,765	100.0%	1,461,738	100.0%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	218,581	12.8%	208,098	13.7%	217,337	13.1%	207,090	14.2%
more than 1 year and upto 3years	350,331	20.5%	249,076	16.4%	340,769	20.6%	238,579	16.3%
More than 3years and up to 7years	649,667	38.0%	521,246	34.2%	628,800	37.9%	498,566	34.1%
More than 7 years and up to 10 years	401,323	23.5%	419,674	27.6%	383,194	23.1%	398,655	27.3%
above 10 years	88,877	5.2%	123,970	8.1%	87,665	5.3%	118,848	8.1%
Total (B)	1,708,779	100.0%	1,522,065	100.0%	1,657,765	100.0%	1,461,738	100.0%
Breakdown by type of the issuer								
a. Central Government	500,419	29.3%	539,519	35.4%	489,852	29.5%	520,650	35.6%
b. State Government	81,159	4.7%	14,205	0.9%	80,208	4.7%	13,657	0.9%
c. Corporate Securities	1,127,201	66.0%	968,341	63.6%	1,087,705	65.6%	927,431	63.4%
Total (C)	1,708,779	100.0%	1,522,065	100.0%	1,657,765	99.9%	1,461,738	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.