

PERIODIC DISCLOSURES

FORM NL-29

DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: Navi General Insurance Limited

(Formerly known as DHFL General Insurance Limited)

Registration No. 155 dated May 22, 2017

CIN: U66000MH2016PLC283275



Statement as on June 30, 2020

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at March 31, 2020	As % of total for this class	As at March 31, 2019	As % of total for this class	As at March 31, 2020	As % of total for this class	As at March 31, 2019	As % of total for this class
Break down by credit rating								
AAA rated	31,319	65%	7,080	37%	29,973	63%	7,006	36%
AA or better	1,035	2%	2,019	10%	997	2%	1,993	10%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	14,722	31%	8,299	43%	14,046	30%	8,121	41%
- Rated D	751	2%	1,865	10%	2,498	5%	2,497	13%
	47,826	100%	19,262	100%	47,514	100%	19,617	100%
BREAKDOWN BY RESIDUAL MATURITY								
Upto 1 year	1,271	3%	2,750	14%	2,487	5%	2,992	15%
More than 1 year and upto 3 years	16,640	35%	4,485	23%	16,354	34%	4,489	23%
More than 3 years and up to 7 years	13,662	29%	2,895	15%	13,368	28%	2,992	15%
More than 7 years and up to 10 years	13,013	27%	9,132	47%	12,304	26%	9,144	47%
Above 10 years	3,240	0.07	-	0%	3,000	0.06	-	0%
	47,826	100%	19,262	100%	47,514	100%	19,617	100%
Breakdown by type of the issuer								
a. Central Government	9,311	19%	5,728	30%	8,881	19%	5,619	29%
b. State Government	5,411	11%	2,571	13%	5,165	11%	2,502	13%
c. Corporate Securities	33,104	69%	10,964	57%	33,467	70%	11,496	59%
	47,826	100%	19,262	100%	47,514	100%	19,617	100%

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.
3. The above disclosure does not include investments in fixed deposits and mutual funds.