

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 September 30, 2020

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at September 30, 2020	As % of total for this class	As at September 30, 2019	As % of total for this class	As at September 30, 2020	As % of total for this class	As at September 30, 2019	As % of total for this class
Break down by credit rating								
AAA rated	26,296	55%	8,722	39%	25,463	52%	8,541	38%
AA or better	6,563	14%	2,038	9%	6,537	13%	1,993	9%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	14,485	30%	9,464	42%	14,089	29%	9,226	41%
- Rated D	300	1%	2,149	10%	2,498	5%	2,498	11%
	47,643	100%	22,373	100%	48,587	100%	22,257	100%
BREAKDOWN BY RESIDUAL MATURITY								
Upto 1 year	2,574	5%	2,003	9%	3,985	8%	1,992	9%
More than 1 year and upto 3 years	24,146	51%	6,057	27%	23,932	49%	5,984	27%
More than 3 years and up to 7 years	10,308	22%	2,786	12%	10,419	21%	3,010	14%
More than 7 years and up to 10 years	9,618	20%	11,526	52%	9,252	19%	11,271	51%
Above 10 years	997	2%	-	0%	999	2%	-	0%
	47,643	100%	22,373	100%	48,587	100%	22,257	100%
Breakdown by type of the issuer								
a. Central Government	9,147	19%	6,859	31%	8,929	18%	6,723	30%
b. State Government	5,338	11%	2,604	12%	5,160	11%	2,502	11%
c. Corporate Securities	33,159	70%	12,909	58%	34,498	71%	13,032	59%
	47,643	100%	22,373	100%	48,587	100%	22,257	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.