

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: U66000KA2016PLC148551



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
<b>Break down by credit rating</b>								
AAA rated	14,590	29%	26,296	55%	14,460	28%	25,463	52%
AA or better	11,637	23%	6,563	14%	11,603	23%	6,537	13%
Rated below AA but above A	2,842	6%	-	-	3,051	6%	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	21,819	43%	14,485	30%	21,799	42%	14,089	29%
- Rated D	125	0%	300	1%	500	1%	2,498	5%
	<b>51,013</b>	<b>100%</b>	<b>47,643</b>	<b>100%</b>	<b>51,412</b>	<b>100%</b>	<b>48,587</b>	<b>100%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Upto 1 year	2,482	5%	2,574	5%	2,482	5%	3,985	8%
More than 1 year and upto 3 years	14,442	28%	24,146	51%	14,900	29%	23,932	49%
More than 3 years and up to 7 years	16,487	32%	10,308	22%	16,419	32%	10,419	21%
More than 7 years and up to 10 years	10,299	20%	9,618	20%	10,281	20%	9,252	19%
Above 10 years	7,303	14%	997	2%	7,330	14%	999	2%
Any Other (Please specify)	-	-	-	-	-	-	-	-
	<b>51,013</b>	<b>100%</b>	<b>47,643</b>	<b>100%</b>	<b>51,412</b>	<b>100%</b>	<b>48,587</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	20,764	41%	9,147	19%	20,757	40%	8,929	18%
b. State Government	1,055	2%	5,338	11%	1,042	2%	5,160	11%
c. Corporate Securities	29,194	57%	33,159	70%	29,613	58%	34,498	71%
Any Other (Please specify)	-	-	-	-	-	-	-	-
	<b>51,013</b>	<b>100%</b>	<b>47,643</b>	<b>100%</b>	<b>51,412</b>	<b>100%</b>	<b>48,587</b>	<b>100%</b>

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. Total A, B and C should match with each other and with debt securities reported under NL-12 and 12A (Investments). Other Debt Securities to be reported separately under the prescribed categories under line item "Any other (Please specify)"