

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 at March 31, 2022

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at March 31, 2022	As % of total for this class	As at March 31, 2021	As % of total for this class	As at March 31, 2022	As % of total for this class	As at March 31, 2021	As % of total for this class
Break down by credit rating								
AAA rated	11,967	22.89%	16,267	31.97%	11,963	22.65%	16,072	31.22%
AA or better	10,837	20.72%	9,034	17.75%	10,895	20.63%	8,948	17.38%
Rated below AA but above A	4,189	8.01%	-	0.00%	4,254	8.05%	-	0.00%
Rated below A but above B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Any other :								
- Sovereign	25,173	48.14%	25,288	49.69%	25,211	47.73%	24,957	48.48%
- Rated D	125	0.24%	300	0.59%	500	0.95%	1,501	2.92%
	52,291	100%	50,889	100%	52,823	100%	51,479	100%
BREAKDOWN BY RESIDUAL MATURITY								
Upto 1 year	18,207	34.82%	581	1.14%	18,574	35.16%	995	1.93%
More than 1 year and upto 3 years	16,902	32.32%	29,307	57.59%	16,972	32.13%	29,435	57.18%
More than 3 years and up to 7 years	11,274	21.56%	8,952	17.59%	11,378	21.54%	9,236	17.94%
More than 7 years and up to 10 years	4,332	8.28%	10,390	20.42%	4,335	8.21%	10,183	19.78%
Above 10 years	1,575	3.01%	1,659	3.26%	1,564	2.96%	1,628	3.16%
Any Other (Please specify)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	52,291	100%	50,889	100%	52,823	100%	51,479	100%
Breakdown by type of the issuer								
a. Central Government	18,429	35.24%	10,640	20.91%	18,428	34.89%	10,611	20.61%
b. State Government	6,744	12.90%	14,647	28.78%	6,782	12.84%	14,346	27.87%
c. Corporate Securities	27,118	51.86%	25,601	50.31%	27,612	52.27%	26,522	51.52%
Any Other (Please specify)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	52,291	100%	50,889	100%	52,823	100%	51,479	100%

Note

- 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.
- Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
- 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)"