

**PERIODIC DISCLOSURES**

FORM NL-29

DETAIL REGARDING DEBT SECURITIES

Name of the Insurer: DHFL General Insurance Limited

Registration No. 155 dated May 22, 2017

CIN: U66000MH2016PLC283275



Statement as on March 31, 2019

(₹ in Lakhs)

**Detail regarding debt securities**

	Market Value				Book Value			
	As at March 31, 2019	As % of total for this class	As at March 31, 2018	As % of total for this class	As at March 31, 2019	As % of total for this class	As at March 31, 2018	As % of total for this class
<b>Break down by credit rating</b>								
AAA rated	6,524	36%	8,840	43%	6,497	35%	8,818	43%
AA or better	2,017	11%	3,006	15%	1,992	11%	2,998	15%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	925	5%	-	-	1,001	5%	-	-
Any other :								
- Sovereign	7,568	42%	8,515	42%	7,571	41%	8,574	42%
- Rated D	1,113	6%	-	0%	1,496	8%	-	0%
	<b>18,147</b>	<b>100%</b>	<b>20,361</b>	<b>100%</b>	<b>18,557</b>	<b>100%</b>	<b>20,390</b>	<b>100%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	2,250	12%	10,327	51%	2,494	13%	10,325	51%
More than 1 year and upto 3 years	3,492	19%	1,003	5%	3,467	19%	993	5%
More than 3 years and up to 7 years	3,907	22%	4,547	22%	4,002	22%	4,548	22%
More than 7 years and up to 10 years	6,994	39%	2,993	15%	7,072	38%	2,999	15%
Above 10 years	1,504	8%	1,491	7%	1,523	8%	1,525	7%
	<b>18,147</b>	<b>100%</b>	<b>20,361</b>	<b>100%</b>	<b>18,557</b>	<b>100%</b>	<b>20,390</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	5,060	28%	5,522	27%	5,070	27%	5,558	27%
b. State Government	2,508	14%	2,993	15%	2,502	13%	3,017	15%
c. Corporate Securities	10,579	58%	11,846	58%	10,986	59%	11,815	58%
	<b>18,147</b>	<b>100%</b>	<b>20,361</b>	<b>100%</b>	<b>18,557</b>	<b>100%</b>	<b>20,390</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. The above disclosure does not include investments in fixed deposits and mutual funds.