

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 June 30, 2019

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at June 30, 2019	As % of total for this class	As at June 30, 2018	As % of total for this class	As at June 30, 2019	As % of total for this class	As at June 30, 2018	As % of total for this class
Break down by credit rating								
AAA rated	7,080	37%	11,300	54%	7,006	36%	11,364	53%
AA or better	2,019	10%	1,977	9%	1,993	10%	1,995	9%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	8,299	43%	7,746	37%	8,121	41%	7,973	37%
- Rated D	1,865	10%	-	-	2,497	13%	-	0%
	19,262	100%	21,022	100%	19,617	100%	21,332	100%
BREAKDOWN BY RESIDUAL MATURITY								
Upto 1 year	2,750	14%	7,360	35%	2,992	15%	7,362	35%
More than 1 year and upto 3 years	4,485	23%	1,979	9%	4,489	23%	1,976	9%
More than 3 years and up to 7 years	2,895	15%	5,925	28%	2,992	15%	6,043	28%
More than 7 years and up to 10 years	9,132	47%	3,430	16%	9,144	47%	3,526	17%
Above 10 years	-	-	2,329	11%	-	-	2,424	11%
	19,262	100%	21,022	100%	19,617	100%	21,332	100%
Breakdown by type of the issuer								
a. Central Government	5,728	30%	5,820	28%	5,619	29%	5,974	28%
b. State Government	2,571	13%	1,926	9%	2,502	13%	1,999	9%
c. Corporate Securities	10,964	57%	13,277	63%	11,496	59%	13,359	63%
	19,262	100%	21,022	100%	19,617	100%	21,332	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.