

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 September 30, 2019

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at September 30, 2019	As % of total for this class	As at September 30, 2018	As % of total for this class	As at September 30, 2019	As % of total for this class	As at September 30, 2018	As % of total for this class
Break down by credit rating								
AAA rated	8,722	39%	10,725	47%	8,541	38%	10,854	47%
AA or better	2,038	9%	1,964	9%	1,993	9%	1,991	9%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	9,464	43%	8,680	38%	9,226	41%	8,934	38%
- Rated D	1,900	9%	1,315	6%	2,498	11%	1,469	6%
	22,124	100%	22,684	100%	22,257	100%	23,249	100%
BREAKDOWN BY RESIDUAL MATURITY								
Upto 1 year	1,754	8%	4,423	19%	1,992	9%	4,425	19%
More than 1 year and upto 3 years	6,057	27%	1,963	9%	5,984	27%	1,978	9%
More than 3 years and up to 7 years	2,786	13%	8,652	38%	3,010	14%	8,934	38%
More than 7 years and up to 10 years	11,526	52%	4,331	19%	11,271	51%	4,484	19%
Above 10 years	-	-	3,315	15%	-	-	3,427	15%
	22,124	100%	22,684	100%	22,257	100%	23,249	100%
Breakdown by type of the issuer								
a. Central Government	6,859	31%	6,255	28%	6,723	30%	6,433	28%
b. State Government	2,604	12%	2,425	11%	2,502	11%	2,501	11%
c. Corporate Securities	12,660	57%	14,003	62%	13,032	59%	14,314	62%
	22,124	100%	22,684	100%	22,257	100%	23,249	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.