

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 December 31, 2019

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at December 31, 2019	As % of total for this class	As at December 31, 2018	As % of total for this class	As at December 31, 2019	As % of total for this class	As at December 31, 2018	As % of total for this class
Break down by credit rating								
AAA rated	8,295	40%	7,480	41%	8,048	39%	7,487	40%
AA or better	2,044	10%	1,984	11%	1,994	10%	1,991	11%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	8,380	41%	7,637	41%	8,156	39%	7,621	41%
- Rated D	1,938	9%	1,345	7%	2,498	12%	1,490	8%
	20,657	100%	18,445	100%	20,696	100%	18,589	100%
BREAKDOWN BY RESIDUAL MATURITY								
Upto 1 year	2,256	11%	2,479	13%	2,489	12%	2,479	13%
More than 1 year and upto 3 years	6,604	32%	3,475	19%	6,490	31%	3,466	19%
More than 3 years and up to 7 years	1,808	9%	4,878	26%	2,011	10%	5,022	27%
More than 7 years and up to 10 years	9,989	48%	6,106	33%	9,706	47%	6,099	33%
Above 10 years	-	-	1,506	8%	-	-	1,523	8%
	20,657	100%	18,445	100%	20,696	100%	18,589	100%
Breakdown by type of the issuer								
a. Central Government	5,773	28%	5,115	28%	5,654	27%	5,120	28%
b. State Government	2,607	13%	2,522	14%	2,503	12%	2,502	13%
c. Corporate Securities	12,277	59%	10,808	59%	12,540	61%	10,968	59%
	20,657	100%	18,445	100%	20,696	100%	18,589	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.