

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: U66000MH2016PLC283275



by navi general insurance

Care more. Have more.

Statement as on March 31, 2020

(₹ in Lakhs)

Detail regarding debt securities

| | Market Value | | | | Book Value | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | As at March 31, 2020 | As % of total for this class | As at March 31, 2019 | As % of total for this class | As at March 31, 2020 | As % of total for this class | As at March 31, 2019 | As % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated | 11,882 | 47% | 6,524 | 35% | 11,541 | 44% | 6,497 | 35% |
| AA or better | 1,542 | 6% | 2,017 | 11% | 1,495 | 6% | 1,992 | 11% |
| Rated below AA but above A | - | - | - | - | - | - | - | - |
| Rated below A but above B | - | - | 925 | 0.05 | - | - | 1,001 | 0.05 |
| Any other : | | | | | | | | |
| - Sovereign | 11,061 | 44% | 7,568 | 41% | 10,715 | 41% | 7,571 | 41% |
| - Rated D | 751 | 3% | 1,362 | 7% | 2,498 | 10% | 1,496 | 8% |
| | 25,235 | 100% | 18,396 | 100% | 26,248 | 100% | 18,557 | 100% |
| BREAKDOWN BY RESIDUAL MATURITY | | | | | | | | |
| Upto 1 year | 3,015 | 12% | 2,499 | 14% | 3,999 | 15% | 2,494 | 13% |
| More than 1 year and upto 3 years | 8,207 | 33% | 3,492 | 19% | 8,535 | 33% | 3,467 | 19% |
| More than 3 years and up to 7 years | 3,470 | 14% | 3,907 | 21% | 3,551 | 14% | 4,002 | 22% |
| More than 7 years and up to 10 years | 9,535 | 38% | 6,994 | 38% | 9,182 | 35% | 7,072 | 38% |
| Above 10 years | 1,008 | 0.04 | 1,504 | 8% | 981 | 0.04 | 1,523 | 8% |
| | 25,235 | 100% | 18,396 | 100% | 26,248 | 100% | 18,557 | 100% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government | 8,419 | 33% | 5,060 | 28% | 8,212 | 31% | 5,070 | 27% |
| b. State Government | 2,643 | 10% | 2,508 | 14% | 2,503 | 10% | 2,502 | 13% |
| c. Corporate Securities | 14,174 | 56% | 10,828 | 59% | 15,534 | 59% | 10,986 | 59% |
| | 25,235 | 100% | 18,396 | 100% | 26,248 | 100% | 18,557 | 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.