

Name of the Insurer: Navi General Insurance Limited
(Formerly known as DHFL General Insurance Limited)
Registration No. 155 dated May 22, 2017
CIN: U66000MH2016PLC283275



Statement as on March 31, 2021

(₹ in Lakhs)

Detail regarding debt securities

	Market Value				Book Value			
	As at March 31, 2021	As % of total for this class	As at March 31, 2020	As % of total for this class	As at March 31, 2021	As % of total for this class	As at March 31, 2020	As % of total for this class
Break down by credit rating								
AAA rated	16,267	32%	11,882	44%	16,072	31%	11,541	44%
AA or better	9,034	18%	1,542	6%	8,948	17%	1,495	6%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	25,288	50%	11,061	41%	24,957	48%	10,715	41%
- Rated D	300	1%	2,309	9%	1,501	3%	2,498	10%
	50,889	100%	26,794	100%	51,479	100%	26,248	100%
BREAKDOWN BY RESIDUAL MATURITY								
Upto 1 year	581	1%	4,012	15%	995	2%	3,999	15%
More than 1 year and upto 3 years	29,307	58%	8,621	32%	29,435	57%	8,535	33%
More than 3 years and up to 7 years	8,952	18%	3,618	14%	9,236	18%	3,551	14%
More than 7 years and up to 10 years	10,390	20%	9,535	36%	10,183	20%	9,182	35%
Above 10 years	1,659	3%	1,008	4%	1,628	3%	981	4%
	50,889	100%	26,794	100%	51,479	100%	26,248	100%
Breakdown by type of the issuer								
a. Central Government	10,640	21%	8,419	31%	10,611	21%	8,212	31%
b. State Government	14,647	29%	2,643	10%	14,346	28%	2,503	10%
c. Corporate Securities	25,601	50%	15,733	59%	26,522	52%	15,534	59%
	50,889	100%	26,794	100%	51,479	100%	26,248	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.