

**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, 2018

(₹ in Lakhs)

**Detail regarding debt securities**

	Market Value				Book Value			
	As at September 30, 2018	As % of total for this class	As at September 30, 2017	As % of total for this class	As at September 30, 2018	As % of total for this class	As at September 30, 2017	As % of total for this class
<b>Break down by credit rating</b>								
AAA rated	10,725	47%	7,089	52%	10,854	47%	7,001	52%
AA or better	1,964	9%	1,017	7%	1,991	9%	1,008	7%
Rated below AA but above A	-	-	-	-	-	-	-	-
Rated below A but above B	-	-	-	-	-	-	-	-
Any other :								
- Sovereign	8,680	38%	5,603	41%	8,934	38%	5,520	41%
- Rated D	1,315	6%	-	0%	1,469	6%	-	0%
	<b>22,684</b>	<b>100%</b>	<b>13,710</b>	<b>100%</b>	<b>23,249</b>	<b>100%</b>	<b>13,529</b>	<b>100%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	4,423	19%	8,488	62%	4,425	19%	8,475	63%
More than 1 year and upto 3 years	3,441	15%	-	-	3,462	15%	-	-
More than 3 years and up to 7 years	7,174	32%	509	4%	7,450	32%	500	4%
More than 7 years and up to 10 years	5,325	23%	2,630	19%	5,486	24%	2,520	19%
Above 10 years	2,321	10%	2,082	15%	2,425	10%	2,034	15%
	<b>22,684</b>	<b>100%</b>	<b>13,710</b>	<b>100%</b>	<b>23,249</b>	<b>100%</b>	<b>13,529</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	6,255	28%	4,567	33%	6,433	28%	4,518	33%
b. State Government	2,425	11%	1,036	8%	2,501	11%	1,002	7%
c. Corporate Securities	14,003	62%	8,106	59%	14,314	62%	8,010	59%
	<b>22,684</b>	<b>100%</b>	<b>13,710</b>	<b>100%</b>	<b>23,249</b>	<b>100%</b>	<b>13,529</b>	<b>100%</b>

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.