

FORM NL-32-STATEMENT OF DOWN GRADED INVESTMENTS

Statement as on: December 31, 2021
Statement of Down Graded Investments
Periodicity of Submission: Quarterly

(₹ in Lakhs)

No	Name of the Security	COI	Amount	Date of Purchase	Rating Agency	Original Grade	Current Grade	Date of last Downgrade	Remarks
A.	During the Quarter ¹	-	-	-	-	-	-	-	
B.	As on Date ²								
1	9.35% PNB NCD 9-Sep-2024	ECOS	1,000	9-Sep-14	CRISIL	AAA	AA+	22-May-18	
2	9.36% IDFC NCD 21-Aug-2024	ECOS	1,498	21-Aug-14	ICRA	AAA	AA	21-May-19	
3	9.38% IDFC NCD 12-Sep-2024	ECOS	1,000	12-Sep-14	ICRA	AAA	AA	21-May-19	
4	8.52% IDFC NCD 27-Feb-2025	ECOS	4,842	26-Mar-19	ICRA	AAA	AA	21-May-19	
5	8.67% IDFC NCD 3-Jan-2025	ECOS	861	25-Mar-19	ICRA	AAA	AA	21-May-19	
6	8.25% IDFC NCD 24-Aug-2027	ECOS	2,519	13-Mar-19	ICRA	AAA	AA	21-May-19	
7	9.15% CAPITAL FIRST NCD 19-Jul-2023	ECOS	2,500	19-Jul-16	CARE	AA+	AA	21-May-19	
8	IL&FS TRANSPORTATION NETWORKS LTD CP 12-Nov-2018	IODS	4,691	15-Mar-18	ICRA	A2+	D	10-Sep-18	
9	7.75% ILFS FINANCIAL SERVICES NCD 1-Sep-2022	ORAD	144	29-Nov-17	ICRA	AAA	D	17-Sep-18	
10	7.80% ILFS FINANCIAL SERVICES NCD 1-Sep-2024	ORAD	474	29-Nov-17	ICRA	AAA	D	17-Sep-18	
11	8.22% ILFS FINANCIAL SERVICES NCD 28-Sep-2021	ORAD	2,500	1-Sep-17	ICRA	AAA	D	17-Sep-18	
12	8.70% ILFS FINANCIAL SERVICES NCD 3-May-2025	ORAD	493	9-May-18	ICRA	AAA	D	17-Sep-18	
13	8.12% ILFS NCD 22-Sep-2023	IODS	2,500	23-Sep-16	ICRA	AAA	D	17-Sep-18	
14	8.75% ILFS NCD 29-Jul-2020	IODS	1,000	29-Jul-15	ICRA	AAA	D	17-Sep-18	
15	9.10% ILFS NCD 21-Jan-2020	IODS	1,000	21-Jan-13	ICRA	AAA	D	17-Sep-18	
16	9.40% ILFS NCD 19-Dec-2022	IODS	500	19-Dec-12	ICRA	AAA	D	17-Sep-18	
17	9.50% ILFS NCD 28-Jul-2024	IODS	1,027	24-Dec-14	ICRA	AAA	D	17-Sep-18	
18	9.95% ILFS NCD 4-Feb-2019	IODS	500	4-Feb-14	ICRA	AAA	D	17-Sep-18	
19	9.98% ILFS NCD 5-Dec-2018	IODS	500	5-Dec-11	ICRA	AAA	D	17-Sep-18	
20	9.60% TATA MOTORS NCD 29-Oct-2022	ORAD	2,500	29-Oct-14	CARE	AA+	AA-	5-Aug-19	
21	9.35% TATA MOTORS NCD 10-Nov-2023	ORAD	2,500	12-Nov-14	CARE	AA+	AA-	5-Aug-19	
22	11.00% DHFL NCD 12-Sep-2019	ORAD	50	15-Oct-15	CARE	AAA	D	5-Jun-19	
23	8.65% IL&FS FIN. SERV. LTD. DB 06-12-2021	ORAD	999	3-Jan-17	ICRA	AAA	D	17-Sep-18	
24	8.65% IL&FS FIN. SERV. LTD. DB 06-06-2022	ORAD	2,994	2-Mar-17	ICRA	AAA	D	17-Sep-18	
25	8.00% IL&FS FIN. SERV. LTD. DB 22-06-2024	ORAD	1,000	22-Jun-17	ICRA	AAA	D	17-Sep-18	
26	7.70% IL&FS LTD DB 26-07-2024	ORAD	1,000	26-Jul-17	ICRA	AAA	D	17-Sep-18	
27	8.70% GE SHIPPING DB 31-05-2025	ECOS	500	31-May-16	CARE	AAA	AA+	5-Oct-18	
28	8.25% GE SHIPPING DB 25-05-2027	ECOS	2,000	25-May-17	CARE	AAA	AA+	5-Oct-18	
29	9.30% DHFL DB 28-04-2020	ORAD	17	28-Apr-15	CARE	AAA	D	5-Jun-19	
30	9.50% DHFL DB 16-07-2020	ORAD	17	16-Jul-15	CARE	AAA	D	5-Jun-19	
31	8.25% RCL DB 14-04-2020	ORAD	1,000	2-Mar-17	CARE	AAA	D	23-Sep-19	
32	8.90% RCL DB 09-09-2021	ORAD	1,000	9-Sep-16	CARE	AAA	D	23-Sep-19	

Amount shown against IL& FS Group securities, DHFL NCDs & Reliance Capital NCDs is provision as on December 31, 2021

Note:

- 1 Provide details of Down Graded Investments during the Quarter.
- 2 Investments currently upgraded, listed as Down Graded during earlier Quarter shall be deleted from the Cumulative listing.
- 3 FORM shall be prepared in respect of each fund.
- 4 Category of Investment (COI) shall be as per Guidelines issued by the Authority
- 5 Investment Regulations, as amended from time to time, to be referred