

## FORM NL-29-DETAIL REGARDING DEBT SECURITIES

SCOR SE - INDIA BRANCH

Registration No.: FRB/003 Dated December 21, 2016

Date:As at March 31, 2022



(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at (31st March 2022)	as % of total for this class	As at (31st March 2021)	as % of total for this class	As at (31st March 2022)	as % of total for this class	As at (31st March 2021)	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	38,442	17.93%	39,333	21.99%	37,714	17.83%	37,848	21.94%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (Central Govt Securities)	175,943	82.07%	139,572	78.01%	173,782	82.17%	134,691	78.06%
<b>Total (A)</b>	<b>214,385</b>	<b>100%</b>	<b>178,904</b>	<b>100%</b>	<b>211,496</b>	<b>100%</b>	<b>172,539</b>	<b>100%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	17,240	8.04%	25,235	14.11%	17,096	8.08%	24,913	14.44%
more than 1 year and upto 3years	115,217	53.74%	87,026	48.64%	113,141	53.50%	83,543	48.42%
More than 3years and up to 7years	81,928	38.22%	66,643	37.25%	81,258	38.42%	64,083	37.14%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)	-	-	-	-	-	-	-	-
<b>Total (B)</b>	<b>214,385</b>	<b>100.00%</b>	<b>178,904</b>	<b>100.00%</b>	<b>211,496</b>	<b>100%</b>	<b>172,539</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	175,943	82.07%	139,572	78.01%	173,782	82.17%	134,691	78.06%
b. State Government								
c. Corporate Securities	38,442	17.93%	39,333	21.99%	37,714	17.83%	37,848	21.94%
Any other (Please specify)								
<b>Total (C)</b>	<b>214,385</b>	<b>100.00%</b>	<b>178,904</b>	<b>100.00%</b>	<b>211,496</b>	<b>100.00%</b>	<b>172,539</b>	<b>100.00%</b>

**Note**

- (a). 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.
- (b). Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
- (c). Total A, B and C should match with each other and with debt securities reported under NL-12 and 12A (Investments). Other Debt Securities to be reported separately under the prescribed categories under line item "Any other (Please specify)"