

FORM NL-29

Detail regarding debt securities

Name of the Insurer: SCOR SE - INDIA BRANCH

Registration No.: FRB/003

Date of Registration with the IRDAI : 21st December , 2016

(₹ in Lacs)

Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 31st March 2020	As % of total for this class	As at 31st March 2019	As % of total for this class	As at 31st March 2020	As % of total for this class	As at 31st March 2019	As % of total for this class
Break down by credit rating								
AAA rated	30,986	21%	27,153	20%	30,199	21%	27,076	20%
AA or better	-	0%	-	0%	-	0%	-	0%
Rated below AA but above A	-	0%	-	0%	-	0%	-	0%
Rated below A but above B	-	0%	-	0%	-	0%	-	0%
Investments in sovereign instruments	120,102	79%	112,063	80%	115,711	79%	111,217	80%
Total	151,088		139,216		145,910		138,293	
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	2,541	2%	7,892	6%	2,538	2%	7,891	6%
more than 1 year and upto 3 years	33,278	22%	35,459	25%	32,643	22%	35,043	25%
More than 3 years and up to 7 years	115,269	76%	92,042	66%	110,730	76%	91,422	66%
More than 7 years and up to 10 years	-	0%	3,823	3%	-	0%	3,937	3%
above 10 years	-	0%	-	0%	-	0%	-	0%
Total	151,088		139,216		145,910		138,293	
Breakdown by type of the issuer								
a. Central Government	120,102	79%	112,063	80%	115,711	79%	111,217	80%
b. State Government	-	0%	-	0%	-	0%	-	0%
c. Corporate Securities	30,986	21%	27,153	20%	30,199	21%	27,076	20%
Total	151,088		139,216		145,910		138,293	