

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 Crores)

Detail Regarding debt securities

	MARKET VALUE				Book Value			
	As at 31st March 2021	As % of total for this class	As at 31st March 2020	As % of total for this class	As at 31st March 2021	As % of total for this class	As at 31st March 2020	As % of total for this class
Break down by credit rating								
AAA rated	393.33	22%	309.86	21%	378.48	22%	301.99	21%
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	1,395.72	78%	1,201.02	79%	1,346.91	78%	1,157.11	79%
Total	1,789.04		1,510.88		1,725.39		1,459.10	
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	252.35	14%	25.41	2%	249.13	14%	25.38	2%
more than 1 year and upto 3 years	870.26	49%	332.78	22%	835.43	48%	326.43	22%
More than 3 years and up to 7 years	666.43	37%	1,152.69	76%	640.83	37%	1,107.30	76%
More than 7 years and up to 10 years	-	0%	-	0%	-	0%	-	0%
above 10 years	-	0%	-	0%	-	0%	-	0%
Total	1,789.04		1,510.88		1,725.39		1,459.10	
Breakdown by type of the issuer								
a. Central Government	1,395.72	78%	1,201.02	79%	1,346.91	78%	1,157.11	79%
b. State Government	-	0%	-	0%	-	0%	-	0%
c. Corporate Securities	393.33	22%	309.86	21%	378.48	22%	301.99	21%
Total	1,789.04		1,510.88		1,725.39		1,459.10	