

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

SCOR SE - INDIA BRANCH

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

Date: As at September 30, 2021



(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at (30th September 2021)	as % of total for this class	As at (30th September 2020)	as % of total for this class	As at (30th September 2021)	as % of total for this class	As at (30th September 2020)	as % of total for this class
Break down by credit rating								
AAA rated	39,070	18.82%	39,567	22.28%	37,767	18.76%	37,932	22.34%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (Central Govt Securities)	168,528	81.18%	137,986	77.72%	163,542	81.24%	131,842	77.66%
Total (A)	207,598	100%	177,552	100%	201,309	100%	169,774	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	18,915	9.11%	23,737	13.37%	18,568	9.22%	23,569	13.88%
more than 1 year and upto 3years	98,836	47.61%	46,431	26.15%	94,796	47.09%	44,738	26.35%
More than 3years and up to 7years	89,847	43.28%	107,384	60.48%	87,945	43.69%	101,467	59.77%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (B)	207,598	100.00%	177,552	100.00%	201,309	100%	169,774	100%
Breakdown by type of the issuer								
a. Central Government	168,528	81.18%	137,986	77.72%	163,542	81.24%	131,842	77.66%
b. State Government								
c. Corporate Securities	39,070	18.82%	39,567	22.28%	37,767	18.76%	37,932	22.34%
Any other (Please specify)								
Total (C)	207,598	100.00%	177,552	100.00%	201,309	100.00%	169,774	100.00%

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)"**
- (d). This being the first year of applicability for publishing half yearly results, the financial information in respect of the half year ended September 30, 2020 was not subject to limited review.