

FORM NL-29-DETAIL REGARDING DEBT SECURITIES

SCOR SE - INDIA BRANCH

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

Date:As at September 30, 2022



(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at (30th September 2022)	as % of total for this class	As at (30th September 2021)	as % of total for this class	As at (30th September 2022)	as % of total for this class	As at (30th September 2021)	as % of total for this class
Break down by credit rating								
AAA rated	33,484	17.41%	39,070	18.82%	33,654	17.13%	37,767	18.76%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (Central Govt Securities)	158,841	82.59%	168,528	81.18%	162,856	82.87%	163,542	81.24%
Total (A)	192,324	100%	207,598	100%	196,510	100%	201,309	100%
BREAKDOWN BY RESIDUAL MATURITY								
Up to 1 year	14,683	7.63%	18,915	9.11%	14,795	7.53%	18,568	9.22%
more than 1 year and upto 3years	109,091	56.72%	98,836	47.61%	110,869	56.42%	94,796	47.09%
More than 3years and up to 7years	68,551	35.64%	89,847	43.28%	70,846	36.05%	87,945	43.69%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (B)	192,324	100.00%	207,598	100.00%	196,510	100%	201,309	100%
Breakdown by type of the issuer								
a. Central Government	158,841	82.59%	168,528	81.18%	162,856	82.87%	163,542	81.24%
b. State Government								
c. Corporate Securities	33,484	17.41%	39,070	18.82%	33,654	17.13%	37,767	18.76%
Any other (Please specify)								
Total (C)	192,324	100.00%	207,598	100.00%	196,510	100.00%	201,309	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)"**