

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 : 21<sup>st</sup> December , 2016

(₹ in Lacs)

	MARKET VALUE				Book Value			
	As at 31st March 2019	As % of total for this class	As at 31st March 2018	As % of total for this class	As at 31st March 2019	As % of total for this class	As at 31st March 2018	As % of total for this class
<b>Break down by credit rating</b>								
AAA rated	27,153	20%	17,441	19%	27,076	20%	17,503	19%
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	112,063	80%	75,159	81%	111,217	80%	75,814	81%
<b>Total</b>	<b>139,216</b>		<b>92,600</b>		<b>138,293</b>		<b>93,316</b>	
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	7,892	6%	1,486	2%	7,891	6%	1,475	2%
more than 1 year and upto 3years	35,459	25%	34,725	38%	35,043	25%	34,813	37%
More than 3years and up to 7years	92,042	66%	42,194	46%	91,422	66%	42,602	46%
More than 7 years and up to 10 years	3,823	3%	14,195	15%	3,937	3%	14,426	15%
above 10 years	-	0%	-	0%	-	0%	-	0%
<b>Total</b>	<b>139,216</b>		<b>92,600</b>		<b>138,293</b>		<b>93,316</b>	
<b>Breakdown by type of the issuer</b>								
a. Central Government	112,063	80%	75,159	81%	111,217	80%	75,814	81%
b. State Government	-	0%	-	0%	-	0%	-	0%
c. Corporate Securities	27,153	20%	17,441	19%	27,076	20%	17,503	19%
<b>Total</b>	<b>139,216</b>		<b>92,600</b>		<b>138,293</b>		<b>93,316</b>	