FORM NL-29-DETAIL REGARDING DEBT SECURITIES

SCOR SE - INDIA BRANCH
Registration No.: FRB/003 Dated December 21, 2016

Date:As at March 31, 2024

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at (31st March 2024)	as % of total for this class	As at (31st March 2023)	as % of total for this class	As at (31st March 2024)	as % of total for this class	As at (31st March 2023)	as % of total for this class
Break down by credit rating								
AAA rated	50,867	18.92%	44,347	19.59%	50,904	18.85%	44,511	19.38%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (Central Govt Securities)	217,997	81.08%	182,004	80.41%	219,170	81.15%	185,115	80.62%
Total (A)	**268,864**	**100%**	**226,351**	**100%**	**270,074**	**100%**	**229,626**	**100%**
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	58,841	21.89%	32,398	14.31%	59,266	21.94%	32,519	14.16%
more than 1 year and upto 3years	123,748	46.03%	129,901	57.39%	124,739	46.19%	131,942	57.46%
More than 3years and up to 7years	57,705	21.46%	64,052	28.30%	57,583	21.32%	65,165	28.38%
More than 7 years and up to 10 years	24,538	9.13%	-	-	24,457	9.06%	-	-
above 10 years	4,030	1.50%	-	-	4,030	1.49%	-	-
Any other (Please specify)	-	-	-	-	-	-	-	-
Total (B)	**268,864**	**100%**	**226,351**	**100%**	**270,074**	**100%**	**229,626**	**100%**
Breakdown by type of the issuer								
a. Central Government	217,997	81.08%	182,004	80.41%	219,170	81.15%	185,115	80.62%
b. State Government								
c. Corporate Securities	50,867	18.92%	44,347	19.59%	50,904	18.85%	44,511	19.38%
Any other (Please specify)								
Total (C)	**268,864**	**100%**	**226,351**	**100%**	**270,074**	**100%**	**229,626**	**100%**

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)"