

## FORM NL-29-DETAIL REGARDING DEBT SECURITIES

SCOR SE - INDIA BRANCH

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

Date: As at September 30, 2023



(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at (30th September 2023)	as % of total for this class	As at (30th September 2022)	as % of total for this class	As at (30th September 2023)	as % of total for this class	As at (30th September 2022)	as % of total for this class
<b>Break down by credit rating</b>								
AAA rated	44,952	18.29%	33,484	17.41%	44,985	18.10%	33,654	17.13%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (Central Govt Securities)	200,854	81.71%	158,841	82.59%	203,601	81.90%	162,856	82.87%
<b>Total (A)</b>	<b>245,806</b>	<b>100%</b>	<b>192,324</b>	<b>100%</b>	<b>248,586</b>	<b>100%</b>	<b>196,510</b>	<b>100%</b>
<b>BREAKDOWN BY RESIDUAL MATURITY</b>								
Up to 1 year	49,402	20.10%	14,683	7.63%	49,438	19.89%	14,795	7.53%
more than 1 year and upto 3years	132,687	53.98%	109,091	56.72%	135,118	54.35%	110,869	56.42%
More than 3years and up to 7years	63,717	25.92%	68,551	35.64%	64,029	25.76%	70,846	36.05%
More than 7 years and up to 10 years	-	-	-	-	-	-	-	-
above 10 years	-	-	-	-	-	-	-	-
Any other (Please specify)	-	-	-	-	-	-	-	-
<b>Total (B)</b>	<b>245,806</b>	<b>100.00%</b>	<b>192,324</b>	<b>100.00%</b>	<b>248,586</b>	<b>100%</b>	<b>196,510</b>	<b>100%</b>
<b>Breakdown by type of the issuer</b>								
a. Central Government	200,854	81.71%	158,841	82.59%	203,601	81.90%	162,856	82.87%
b. State Government								
c. Corporate Securities	44,952	18.29%	33,484	17.41%	44,985	18.10%	33,654	17.13%
Any other (Please specify)								
<b>Total (C)</b>	<b>245,806</b>	<b>100.00%</b>	<b>192,324</b>	<b>100.00%</b>	<b>248,586</b>	<b>100.00%</b>	<b>196,510</b>	<b>100.00%</b>

**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)"