**FORM NL-29-DETAIL REGARDING DEBT SECURITIES**

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

**Date: As at September 30, 2025**

**(Amount in Rs. Lakhs)**

| Detail Regarding debt securities | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | MARKET VALUE | | | | Book Value | | | |
| | As at (30th September2025) | as % of total for this class | As at (30th September2024) | as % of total for this class | As at (30th September2025) | as % of total for this class | As at (30th September2024) | as % of total for this class |
| **Break down by credit rating** | | | | | | | | |
| AAA rated | 47,950 | 16.99% | 46,937 | 17.19% | 47,542 | 17.11% | 46,922 | 17.26% |
| AA or better | | | | | | | | |
| Rated below AA but above A | | | | | | | | |
| Rated below A but above B | | | | | | | | |
| Any other (Central Govt Securities) | 234,208 | 83.01% | 226,048 | 82.81% | 230,325 | 82.89% | 224,953 | 82.74% |
| | | | | | | | | |
| **Total (A)** | **282,159** | **100%** | **272,984** | **100%** | **277,867** | **100%** | **271,875** | **100%** |
| | | | | | | | | |
| **BREAKDOWN BY RESIDUALMATURITY** | | | | | | | | |
| Up to 1 year | 57,470 | 20.37% | 63,810 | 23.37% | 57,235 | 20.60% | 63,924 | 23.51% |
| more than 1 year and upto 3years | 70,611 | 25.03% | 122,228 | 44.77% | 69,130 | 24.88% | 122,320 | 44.99% |
| More than 3years and up to 7years | 133,690 | 47.38% | 55,870 | 20.47% | 131,618 | 47.37% | 55,262 | 20.33% |
| More than 7 years and up to 10 years | 16,274 | 5.77% | 26,948 | 9.87% | 15,855 | 5.71% | 26,338 | 9.69% |
| above 10 years | 4,115 | 1.46% | 4,129 | 1.51% | 4,028 | 1.45% | 4,030 | 1.48% |
| Any other (Please specify) | - | 0.00% | - | - | - | - | - | - |
| **Total (B)** | **282,159** | **100%** | **272,984** | **100%** | **277,867** | **100%** | **271,875** | **100%** |
| | | | | | | | | |
| **Breakdown by type of the issuer** | | | | | | | | |
| a. Central Government | 234,208 | 83.01% | 226,048 | 82.81% | 230,325 | 82.89% | 224,953 | 82.74% |
| b. State Government | | | | | | | | |
| c. Corporate Securities | 47,950 | 16.99% | 46,937 | 17.19% | 47,542 | 17.11% | 46,922 | 17.26% |
| Any other (Please specify) | | | | | | | | |
| **Total (C )** | **282,159** | **100%** | **272,984** | **100%** | **277,867** | **100%** | **271,875** | **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)"