FORM NL-29-DETAIL REGARDING DEBT SECURITIES

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

Date: As at March 31, 2026

(Amount in Rs. Lakhs)

Detail Regarding debt securities								
	MARKET VALUE				Book Value			
	As at (31st March 2026)	as % of total for this class	As at (31st March 2025)	as % of total for this class	As at (31st March 2026)	as % of total for this class	As at (31st March 2025)	as % of total for this class
Break down by credit rating								
AAA rated	44,759	15.78%	51,711	17.45%	45,007	15.85%	51,485	17.56%
AA or better								
Rated below AA but above A								
Rated below A but above B								
Any other (Central Govt Securities)	238,810	84.22%	244,580	82.55%	238,970	84.15%	241,752	82.44%
Total (A)	**283,569**	**100%**	**296,291**	**100%**	**283,977**	**100%**	**293,237**	**100%**
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	62,204	21.94%	56,825	19.18%	62,114	21.87%	56,836	19.38%
more than 1 year and upto 3years	54,725	19.30%	91,499	30.88%	54,002	19.02%	91,025	31.04%
More than 3years and up to 7years	158,395	55.86%	118,117	39.87%	159,559	56.19%	116,457	39.71%
More than 7 years and up to 10 years	4,250	1.50%	25,686	8.67%	4,275	1.51%	24,888	8.49%
above 10 years	3,996	1.41%	4,163	1.41%	4,027	1.42%	4,030	1.37%
Any other (Please specify)	-	0.00%	-	-	-	-	-	-
Total (B)	**283,569**	**100%**	**296,291**	**100%**	**283,977**	**100%**	**293,237**	**100%**
Breakdown by type of the issuer								
a. Central Government	238,810	84.22%	244,580	82.55%	238,970	84.15%	241,752	82.44%
b. State Government								
c. Corporate Securities	44,759	15.78%	51,711	17.45%	45,007	15.85%	51,485	17.56%
Any other (Please specify)								
Total (C)	**283,569**	**100%**	**296,291**	**100%**	**283,977**	**100%**	**293,237**	**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)"