

SWISS REINSURANCE COMPANY LIMITED - INDIA BRANCH
IRDA REGISTRATION NO. FRB/002 DATED 21 DECEMBER, 2016

FORM NL-36-YIELD ON INVESTMENTS
STATEMENT OF INVESTMENT AND INCOME ON INVESTMENT
FOR THE PERIOD 31.03.2020
PERIODICITY OF SUBMISSION - QUARTERLY

(Rs. in Lakhs)

NO	CATEGORY OF INVESTMENT	CATEGORY CODE	CURRENT Quarter					YEAR TO DATE					PREVIOUS YEAR				
			INVESTMENTS (Rs.)		INCOME ON INVESTMENTS (Rs.)	GROSS YIELD %	NET YIELD%	INVESTMENTS (Rs.)		INCOME ON INVESTMENTS (Rs.)	GROSS YIELD %	NET YIELD%	INVESTMENTS (Rs.)		INCOME ON INVESTMENTS (Rs.)	GROSS YIELD %	NET YIELD%
			BOOK VALUE	MARKET VALUE				BOOK VALUE	MARKET VALUE				BOOK VALUE	MARKET VALUE			
1	Central Government Bonds	CGSB	118,213	120,289	2,004	1.70%	0.95%	100,359	120,289	7,113	7.09%	3.99%	95,021	94,060	4,978	5.24%	2.95%
2	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	12,560	10,770	248	1.97%	1.11%	12,071	10,770	943	7.81%	4.40%	13,590	11,281	776	5.71%	3.22%
3	HUDCO	HUDCO	4,567	4,505	82	1.79%	1.01%	4,900	4,505	354	7.23%	4.07%	5,030	4,989	275	5.47%	3.08%
4	Infrastructure - PSU - Debentures / Bonds	IPTD	14,767	14,898	308	2.09%	1.18%	13,395	14,898	1,074	8.01%	4.51%	11,018	11,867	643	5.84%	3.29%
TOTAL			150,107	150,461	2,642			130,725	150,461	9,484			124,659	122,196	6,673		

Note 1 : Statement of investment and income on investment is only submitted half yearly.

Note 2 : Gross Yield is based on income on investment over investments calculated on daily simple average of investments

Note 3 : Certified that the information given herein are correct, complete and nothing has been concealed or suppressed.