

FORM NL-31-STATEMENT OF INVESTMENT AND INCOME ON INVESTMENT

SWISS REINSURANCE COMPANY LIMITED - INDIA BRANCH

IRDAI REGISTRATION NO. FRB/002 DATED 21 DECEMBER, 2016

Statement as on: March 31, 2026

Name of the Fund: Not Applicable

Statement of Investment and Income on Investment

Periodicity of Submission of NL 31: Annual

(Amount in Rs. Lakhs)

No.	Category of Investment	Category Code	Current Half Year				Year to Date (current year)				Year to Date (previous year) ³			
			Investment (Rs.) ¹	Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (Rs.) ¹	Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²	Investment (Rs.) ¹	Income on Investment (Rs.)	Gross Yield (%) ¹	Net Yield (%) ²
1	Central Government Bonds	CGSB	6,91,970	23,399	3.38%	2.09%	6,61,105	45,113	6.82%	4.22%	5,54,983	36,507	6.58%	3.70%
2	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	80,286	2,849	3.55%	2.19%	74,130	5,330	7.19%	4.44%	64,340	4,630	7.20%	4.05%
3	HTHD - Bonds / Debentures issued by HUDCO	HUDCO	5,894	209	3.54%	2.19%	4,193	301	7.18%	4.43%	2,503	185	7.39%	4.16%
4	Infrastructure - PSU - Debentures / Bonds	IPTD	1,23,507	4,247	3.44%	2.12%	1,18,480	8,363	7.06%	4.36%	99,539	7,059	7.09%	3.99%
	TOTAL		9,01,657	30,704			8,57,908	59,106			7,21,364	48,380		

Note: Category of Investment (COI) shall be as per Guidelines, as amended from time to time

¹ Based on daily simple Average of Investments

² Yield netted for Tax

³ In the previous year column, the figures of the corresponding Year to date of the previous financial year shall be shown

⁴ FORM shall be prepared in respect of each fund.

⁵ YTD Income on investment shall be reconciled with figures in P&L and Revenue account

⁶ Investment Regulations, as amended from time to time, to be referred