

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: September 30,2024

Name of the Fund: Not Applicable

Statement of Investment and Income on Investment

Periodicity of Submission of NL 31: Half-yearly

(Amount in Rs. Lakhs)

No.	Category of Investment	Category Code	Half Year ended Sep 30, 2024				Year to Date 30.09.2024				Year to Date 30.09.2023			
			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	520,890	16,932	3.25%	1.83%	520,890	16,932	3.25%	1.83%	423,858	12,758	3.01%	1.70%
2	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	64,891	2,281	3.52%	1.98%	64,891	2,281	3.52%	1.98%	47,041	1,488	3.16%	1.78%
3	HTHD - Bonds / Debentures issued by HUDCO	HUDCO	2,503	93	3.71%	2.09%	2,503	93	3.71%	2.09%	12,775	359	2.81%	1.58%
4	Infrastructure - PSU - Debentures / Bonds	IPTD	92,367	3,246	3.51%	1.98%	92,367	3,246	3.51%	1.98%	69,396	1,893	2.73%	1.54%
	TOTAL		680,652	22,552			680,652	22,552			553,070	16,498		

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