

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, 2021

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 September 30, 2021				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	310,154	4,344	1.40%	0.79%	293,884	8,120	2.76%	1.56%	190,550	5,793	3.04%	1.71%
2	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	21,224	306	1.44%	0.81%	20,596	601	2.92%	1.64%	15,003	514	3.43%	1.93%
3	HTHD - Bonds / Debentures issued by HUDCO	HUDCO	15,190	195	1.29%	0.72%	15,209	393	2.58%	1.46%	9,719	277	2.85%	1.60%
4	Infrastructure - PSU - Debentures / Bonds	IPTD	55,286	835	1.51%	0.85%	48,354	1,455	3.01%	1.69%	26,356	824	3.13%	1.76%
	TOTAL		401,855	5,682			378,044	10,570			241,628	7,408		

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