

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, 2022

Name of the Fund: Not Applicable

Statement of Investment and Income on Investment

Periodicity of Submission of NL 31: Yearly

(Amount in Rs. Lakhs)

No.	Category of Investment	Category Code	Year ended March 31, 2022				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	3,62,637	4,763	1.31%	0.74%	3,20,068	17,400	5.44%	3.06%	2,21,958	12,629	5.69%	3.20%
2	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	29,463	413	1.40%	0.79%	23,034	1,326	5.76%	3.24%	16,309	1,051	6.44%	3.63%
3	HTHD - Bonds / Debentures issued by HUDCO	HUDCO	15,142	193	1.27%	0.72%	15,209	781	5.14%	2.89%	12,051	653	5.41%	3.05%
4	Infrastructure - PSU - Debentures / Bonds	IPTD	67,938	964	1.42%	0.80%	56,501	3,328	5.89%	3.32%	31,977	1,970	6.16%	3.47%
	TOTAL		4,75,180	6,332			4,14,813	22,835			2,82,295	16,303		

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