

**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, 2024**

**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	Year ended March 31, 2024				Year to Date (current year)				Year to Date (previous year) <sup>3</sup>			
			Investment (Rs.) <sup>1</sup>	Income on Investment (Rs.)	Gross Yield (%) <sup>1</sup>	Net Yield (%) <sup>2</sup>	Investment (Rs.) <sup>1</sup>	Income on Investment (Rs.)	Gross Yield (%) <sup>1</sup>	Net Yield (%) <sup>2</sup>	Investment (Rs.) <sup>1</sup>	Income on Investment (Rs.)	Gross Yield (%) <sup>1</sup>	Net Yield (%) <sup>2</sup>
1	Central Government Bonds	CGSB	507,155	8,229	1.62%	0.91%	458,648	28,505	6.22%	3.50%	378,848	20,286	5.35%	3.02%
2	Bonds / Debentures issued by NHB / Institutions accredited by NHB	HTDN	55,630	1,001	1.80%	1.01%	48,550	3,208	6.61%	3.72%	40,706	2,439	5.99%	3.37%
3	HTHD - Bonds / Debentures issued by HUDCO	HUDCO	4,124	66	1.59%	0.90%	8,684	503	5.79%	3.26%	15,663	814	5.20%	2.93%
4	Infrastructure - PSU - Debentures / Bonds	IPTD	87,050	989	1.14%	0.64%	78,677	4,808	6.11%	3.44%	67,573	3,918	5.80%	3.27%
	<b>TOTAL</b>		<b>653,960</b>	<b>10,285</b>			<b>594,558</b>	<b>37,024</b>			<b>502,790</b>	<b>27,457</b>		

**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