

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

Name of the Insurer: XL Insurance Company SE, India Reinsurance Branch
Registration No. FRB/007 and Date of Registration with the IRDAI 1.02.2017

Statement as on: 31st March 2022

Statement of Investment and Income on Investment

Periodicity of Submission: Quarterly

(Amount in Rs. Lakhs)

No.	Category of Investment	Category Code	Current Quarter				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
	Central Government Bonds	CGSB	35596	573	6.44%	3.63%	33814	2234	6.61%	3.72%	27858	1945	6.98%	3.93%
	Treasury Bills	CTRB	2482	23	3.67%	2.07%	2458	69	2.79%	1.57%	1547	61	3.92%	2.21%
	Infrastructure -PSU- Bonds/ Debentures	IPTD	7175	121	6.75%	3.80%	7647	529	6.91%	3.89%	9760	736	7.54%	4.25%
	Bonds / Debentures issued by NHB	HTDN	5613	74	5.25%	2.96%	4409	242	5.48%	3.09%	1282	83	6.47%	3.64%
	TOTAL		50866	791	6.22%	3.50%	48328	3073	6.36%	3.58%	40447	2824	6.98%	3.93%

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