

NO.	CATEGORY OF INVESTMENT	COI	Current Quarter				Year to Date				Previous Year			
			INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)	INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)	INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)
1	Central Government Securities													
	Central Government Bonds	CCSB	60,685.93	1,211.24	2.00%	2.00%	54,074.50	2,144.45	3.97%	3.97%	38,540.74	2,653.71	6.89%	6.89%
	Deposit Under Section 7 of Insurance Act 1938	CDS	1,152.04	16.88	1.47%	1.47%	1,152.57	28.07	2.44%	2.44%	1,019.79	62.10	6.09%	6.09%
	Treasury Bills	CTRB	656.64	1.73	0.26%	0.26%	2,196.43	38.48	1.75%	1.75%	2,045.53	29.54	1.44%	1.44%
	Other Approved Securities (excluding Infrastructure Investments)													
2	Other Approved Securities (excluding Infrastructure Investments)													
	State Government Bonds	SGOA	5,914.85	111.28	1.88%	1.88%	5,940.82	223.45	3.76%	3.76%	3,932.27	402.32	10.23%	10.23%
		SGGB	11,950.60	251.50	2.10%	2.10%	11,418.82	479.96	4.20%	4.20%	8,728.52	718.74	8.23%	8.23%
3	INVESTMENTS SUBJECT TO EXPOSURE NORMS													
	(a) Housing & Loans to State Govt for Housing / FEE Bonds/Debentures issued by NHB	HTDN	8,050.75	188.34	2.34%	2.34%	7,637.38	354.70	4.64%	4.64%	329.15	9.67	2.94%	2.94%
	(b) Infrastructure Investments													
	Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICTD	6,711.21	156.77	2.34%	2.34%	6,287.86	275.66	4.38%	4.38%	5,394.56	478.43	8.87%	8.87%
	Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG	-	-	-	-	-	-	-	-	-	-	-	-
	Infrastructure - PSU - Debentures / Bonds	IPTD	15,206.65	342.70	2.25%	2.25%	14,057.94	615.40	4.38%	4.38%	14,770.73	1,360.82	9.21%	9.21%
	Infrastructure - Corporate Securities - Equity shares - Quoted	ITCE	575.25	17.30	3.01%	3.01%	556.90	22.06	3.96%	3.96%	569.70	8.27	1.45%	1.45%
	Infrastructure - PSU - Equity shares - Quoted	ITPE	-	-	-	-	-	-	-	-	138.33	-13.68	-9.89%	-9.89%
	Infrastructure - Securitized Assets	IESA	59.40	1.28	2.15%	2.15%	58.77	2.54	4.32%	4.32%	184.38	15.77	8.55%	8.55%
	(c) Approved Investments													
	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	9,561.37	221.07	2.31%	2.31%	9,724.19	451.64	4.64%	4.64%	7,769.39	1,171.88	15.08%	15.08%
	PSU - Equity shares - Quoted	EAEQ	1,828.53	67.84	3.71%	3.71%	1,883.76	67.68	3.59%	3.59%	1,583.38	218.49	13.80%	13.80%
	CCIL - CBLO	ECBO	4,001.57	84.94	2.12%	2.12%	4,552.21	172.51	3.79%	3.79%	6,321.03	348.33	5.51%	5.51%
	Deposits - Deposit with Scheduled Banks, FIs (incl. Bank Balance awaiting Investment), COIL, RBI	ECDB	5,226.68	130.28	2.49%	2.49%	4,517.45	223.54	4.95%	4.95%	1,637.36	148.64	9.08%	9.08%
	Corporate Securities - Debentures	ECOS	12,710.49	282.16	2.22%	2.22%	12,038.64	490.95	4.08%	4.08%	8,044.77	657.93	8.18%	8.18%
	Deposits - Repo / Reverse Repo	ECMR	-	-	-	-	-	-	-	-	6,195.41	4.38	0.07%	0.07%
	Deposits - CDs with Scheduled Banks	EDCD	1,040.80	19.53	1.88%	1.88%	1,476.07	69.32	4.70%	4.70%	2,376.14	11.92	0.50%	0.50%
	Mutual Funds - (under Insurer's Promoter Group)	EMPG	6,337.75	96.75	1.53%	1.53%	4,934.10	146.46	2.97%	2.97%	3,718.05	174.12	4.68%	4.68%
	Corporate Securities - Bonds - (Taxable)	EPBT	-	-	-	-	-	-	-	-	-	-	-	-
	MF - Gilt / Gsec / Liquid Schemes*	EGMF	200.51	-	-	-	870.16	11.02	1.27%	1.27%	2,239.67	91.58	4.09%	4.09%
	Perpetual Debt Instruments of Tier I & II Capital issued by PSU Banks	EUPD	3,471.75	79.00	2.28%	2.28%	3,471.79	157.20	4.53%	4.53%	3,110.33	284.56	9.15%	9.15%
	Commercial Papers	ECCP	-	-	-	-	-	-	-	-	2,447.68	6.34	0.26%	0.26%
	Perpetual Debt Instruments of Tier I & II Capital issued by Non PSU Banks	EPPD	2,348.87	51.77	2.20%	2.20%	2,351.27	102.98	4.38%	4.38%	2,430.27	160.13	6.59%	6.59%
	(d) Other Investments													
	Equity Shares (PSUs & Unlisted)	OEPD	-	-	-	-	-	-	-	-	-	-	-	-
	Equity Shares (incl Co-op Societies)	OESH	715.16	24.01	3.36%	3.36%	620.61	67.49	10.87%	10.87%	378.37	-11.76	-3.11%	-3.11%
	Debentures	OLDB	1,500.00	23.56	1.57%	1.57%	1,500.00	23.56	1.57%	1.57%	-	-	-	-
	Secemes	OMGS	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>159,906.79</b>	<b>3,379.93</b>	<b>2.11%</b>	<b>2.11%</b>	<b>151,322.23</b>	<b>6,169.12</b>	<b>4.08%</b>	<b>4.08%</b>	<b>123,905.52</b>	<b>8,992.23</b>	<b>7.26%</b>	<b>7.26%</b>

**CERTIFICATION**

Certified that the information given herein are correct and complete to the best of my knowledge and belief and nothing has been concealed or suppressed.

Date: 09-Nov-2011

Note: Category of Investment (COI) shall be as per Guidelines

1 To be calculated based on Monthly or Lesser frequency Weighted Average of Investments

2 Yield netted for Tax

3 FORM-1 Shall be prepared in respect of each fund.

\* No income earned as it was not redeemed during the quarter.

Sd/-

R RANGARAJAN  
CHIEF INVESTMENT OFFICER

## FORM L-34-YIELD ON INVESTMENTS-1

COMPANY NAME &amp; CODE: RELIANCE LIFE INSURANCE COMPANY LIMITED (Registration with IRDA : 121 dated 03 January 2002)

Statement As on : 30th September,2011

STATEMENT OF INVESTMENT AND INCOME ON INVESTMENT

Name of the Fund PENSION AND GENERAL ANNUITY FUND

( ₹ In Lacs)

NO.	CATEGORY OF INVESTMENT	COI	Current Quarter				Year to Date				Previous Year			
			INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)	INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)	INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)
1	Central Government Securities													
	Central Government Bonds	CGSB	2,211.14	44.79	2.03%	2.03%	2,057.19	83.31	4.05%	4.05%	1,086.63	72.52	6.67%	6.67%
	Deposit Under Section 7 of Insurance Act 1938	CDSS	-	-	-	-	-	-	-	-	-	-	-	-
	Treasury Bills	CTRB	996.85	0.45	0.05%	0.05%	996.85	0.45	0.05%	0.05%	-	-	-	-
2	Other Approved Securities (excluding Infrastructure Investments)													
	Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	-	-	-	-	-	-	-	-	-
	State Government Bonds	SGGB	303.50	6.52	2.15%	2.15%	303.48	13.04	4.30%	4.30%	246.70	16.05	6.51%	6.51%
3	INVESTMENTS SUBJECT TO EXPOSURE NORMS													
	(a) Housing & Loans to State Govt for Housing / FEE Bonds/Debentures issued by NHB	HTDN	592.78	13.26	2.24%	2.24%	592.40	26.39	4.45%	4.45%	192.57	5.18	2.69%	2.69%
	(b) Infrastructure Investments													
	Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICTD	455.89	9.86	2.16%	2.16%	447.76	19.21	4.29%	4.29%	451.45	30.15	6.68%	6.68%
	Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG	-	-	-	-	-	-	-	-	-	-	-	-
	Infrastructure - PSU - Debentures / Bonds	IPTD	457.26	10.24	2.24%	2.24%	449.44	20.12	4.48%	4.48%	333.99	26.42	7.91%	7.91%
	Infrastructure - Corporate Securities - Equity shares- Quoted	ITCE	-	-	-	-	-	-	-	-	-	-	-	-
	Infrastructure - PSU - Equity shares - Quoted	ITPE	-	-	-	-	-	-	-	-	-	-	-	-
	Infrastructure - Securitised Assets	IESA	-	-	-	-	-	-	-	-	-	-	-	-
	(c) Approved Investments													
	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	-	-	-	-	-	-	-	-	-	-	-	-
	PSU - Equity shares - Quoted	EAEQ	-	-	-	-	-	-	-	-	-	-	-	-
	CCIL - CBLO	ECBO	235.73	4.59	1.95%	1.95%	162.39	6.10	3.76%	3.76%	57.28	2.82	4.93%	4.93%
	Deposits - Repo / Reverse Repo	ECMR	-	-	-	-	-	-	-	-	20.90	0.00	0.02%	0.02%
	Deposits - Deposit with Scheduled Banks, FIs (incl. Bank Balance awaiting Investment), CCIL, RBI	ECDB	-	-	-	-	-	-	-	-	-	-	-	-
	Corporate Securities - Debentures	ECOS	1,048.46	23.68	2.26%	2.26%	1,048.28	47.13	4.50%	4.50%	548.92	43.63	7.95%	7.95%
	Deposits - CDs with Scheduled Banks	EDCD	-	-	-	-	-	-	-	-	-	-	-	-
	Mutual Funds - (under Insurer's Promoter Group)	EMPG	100.05	0.14	0.14%	0.14%	100.03	0.21	0.21%	0.21%	-	-	-	-
	Corporate Securities - Bonds - (Taxable)	EPBT	-	-	-	-	-	-	-	-	-	-	-	-
	MF - Gilt / Gsec / Liquid Schemes	EGMF	-	-	-	-	-	-	-	-	24.00	0.02	0.09%	0.09%
	Perpetual Debt Instruments of Tier I & II Capital issued by PSU Banks	EUPD	70.00	1.59	2.27%	2.27%	70.00	3.17	4.53%	4.53%	60.49	4.09	6.77%	6.77%
	Commercial Papers	ECCP	-	-	-	-	-	-	-	-	-	-	-	-
	Perpetual Debt Instruments of Tier I & II Capital issued by Non PSU Banks	EPPD	259.83	5.73	2.20%	2.20%	260.09	11.39	4.38%	4.38%	199.65	12.99	6.50%	6.50%
	(d) Other Investments													
	Equity Shares (PSUs & Unlisted)	OEPD	-	-	-	-	-	-	-	-	-	-	-	-
	Equity Shares (incl Co-op Societies)	OESH	-	-	-	-	-	-	-	-	-	-	-	-
	Debentures	OLDB	-	-	-	-	-	-	-	-	-	-	-	-
	Secemes	OMGS	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>6,731.48</b>	<b>120.87</b>	<b>1.80%</b>	<b>1.80%</b>	<b>6,487.91</b>	<b>230.52</b>	<b>3.55%</b>	<b>3.55%</b>	<b>3,222.59</b>	<b>213.87</b>	<b>6.64%</b>	<b>6.64%</b>

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Sd/-  
R RANGARAJAN  
CHIEF INVESTMENT OFFICER

NO.	CATEGORY OF INVESTMENT	Category Code	Current Quarter				Year to Date				Previous Year						
			INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)	INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)	INVESTMENT (Rs.)	INCOME ON INVESTMENT (Rs.)	GROSS YIELD(%)	NET YIELD(%)			
1	Central Government Securities																
	Central Government Bonds	CCSB	27,540.48	386.74	1.40%	1.40%	24,864.56	252.10	1.01%	1.01%	21,173.98	1,588.25	7.50%	7.50%			
	Treasury Bills	CTRB	141.48	2.57	1.81%	1.81%	141.48	2.57	1.82%	1.82%	2,512.48	21.25	0.85%	0.85%			
2	Other Approved Securities (excluding Infrastructure Investments)																
	Other Approved Securities (excluding Infrastructure Investments)	SGOA	2,152.06	0.06	0.00%	0.00%	1,990.84	1.67	0.08%	0.08%	1,810.97	133.90	7.39%	7.39%			
	State Government Bonds	SGGB	2,558.81	33.09	1.29%	1.29%	2,139.94	63.57	2.97%	2.97%	945.07	72.09	7.63%	7.63%			
3	INVESTMENTS SUBJECT TO EXPOSURE NORMS																
	(a) Housing & Loans to State Govt for Housing / FEE																
	Bonds/Debentures issued by NHB	HTDN	23,675.31	571.10	2.41%	2.41%	24,550.95	514.97	2.10%	2.10%	648.65	10.79	1.66%	1.66%			
	(b) Infrastructure Investments																
	Infrastructure - Other Corporate Securities - CPs	ICCP															
	Infrastructure - Other Corporate Securities - Debentures/ Bonds	ICTD	2,223.62	59.91	2.69%	2.69%	3,423.16	225.39	6.58%	6.58%	14,316.92	982.15	6.86%	6.86%			
	Infrastructure - Debentures / Bonds / CPs / loans - (Promoter Group)	IDPG	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Infrastructure - Equity and Equity Related Instruments (Promoter Group)	IEPG	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Infrastructure - PSU - Debentures / Bonds	IPTD	35,614.34	701.90	1.97%	1.97%	36,888.80	929.45	2.52%	2.52%	50,109.82	2,728.57	5.45%	5.45%			
	Infrastructure - Corporate Securities - Equity shares- Quoted	ITCE	48,486.83	-8,896.33	-18.35%	-18.35%	48,872.47	-9,696.96	-19.84%	-19.84%	54,680.01	5,751.97	10.52%	10.52%			
	Infrastructure - PSU - Equity shares - Quoted	ITPE	21,149.07	-2,870.93	-13.57%	-13.57%	21,934.16	-5,592.45	-25.50%	-25.50%	25,522.22	-1,044.65	-4.09%	-4.09%			
	Infrastructure - Securitised Assets	IESA	1,265.26	29.81	2.36%	2.36%	1,249.35	51.38	4.11%	4.11%	1,069.70	65.46	6.12%	6.12%			
	(c) Approved Investments																
	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	833,261.30	-103,259.63	-12.39%	-12.39%	867,500.98	-116,968.96	-13.48%	-13.48%	800,067.43	98,876.79	12.36%	12.36%			
	PSU - Equity shares - Quoted	EAEQ	131,814.69	-17,820.39	-13.52%	-13.52%	140,662.32	-27,802.47	-19.77%	-19.77%	152,649.81	19,323.18	12.66%	12.66%			
	CCIL - CBLO	ECBO	65,094.38	1,250.83	1.92%	1.92%	60,333.29	2,177.12	3.61%	3.61%	41,177.13	2,207.65	5.36%	5.36%			
	Deposits - Repo / Reverse Repo	ECMR	-	-	-	-	-	-	-	-	19,981.52	14.12	0.07%	0.07%			
	Commercial Papers	ECCP	7,230.17	33.49	0.46%	0.46%	7,230.17	33.49	0.46%	0.46%	4,692.63	47.76	1.02%	1.02%			
	Deposits - Deposit with Scheduled Banks, FIs (incl. Bank Balance awaiting Investment), CCIL, RBI	ECDB	45,309.66	1,286.53	2.84%	2.84%	47,985.77	2,609.65	5.44%	5.44%	82,986.43	7,154.09	8.62%	8.62%			
	Corporate Securities - Debentures	ECOS	56,728.89	1,344.46	2.37%	2.37%	58,033.00	1,723.45	2.97%	2.97%	62,117.85	3,765.63	6.06%	6.06%			
	Deposits - CDs with Scheduled Banks	EDCD	49,036.70	1,080.92	2.20%	2.20%	50,715.17	2,235.67	4.41%	4.41%	19,162.55	1,608.78	8.40%	8.40%			
	Corporate Securities - Debentures / Bonds/ CPs / Loan - (Promoter Group)	EDPG	57,854.18	1,602.43	2.77%	2.77%	45,738.13	2,527.27	5.53%	5.53%	25,097.84	263.41	1.05%	1.05%			
	Mutual Funds - (under Insurer's Promoter Group)	EMPG	19,027.37	340.85	1.79%	1.79%	19,409.74	755.12	3.89%	3.89%	16,543.06	784.89	4.74%	4.74%			
	Corporate Securities - Bonds - (Taxable)	EPBT	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	MF - Gilt / Gsec / Liquid Schemes	EGMF	10,244.23	251.27	2.45%	2.45%	12,303.85	515.07	4.19%	4.19%	11,119.88	588.14	5.29%	5.29%			
	Corporate Securities - Derivative Instruments	ECDI	3,811.91	-1,285.07	-33.71%	-33.71%	3,967.85	-1,680.91	-42.36%	-42.36%	4,162.85	2,254.64	54.16%	54.16%			
	Perpetual Debt Instruments of Tier I & II Capital issued by Non PSU Banks	EPPD	-	-	-	-	1,292.93	3.27	0.25%	0.25%	-	-	-	-	-	-	-
	Perpetual Debt Instruments of Tier I & II Capital issued by PSU Banks	EUPD	4,293.16	108.09	2.52%	2.52%	4,290.68	80.68	1.88%	1.88%	6,215.07	448.80	7.22%	7.22%			
	(d) Other Investments																
	Equity Shares (PSUs & Unlisted)	OEPD	2,233.14	244.92	10.97%	10.97%	1,864.65	422.97	22.68%	22.68%	1,506.76	1,377.40	91.41%	91.41%			
	Equity Shares (incl Co-op Societies)	OESH	76,630.44	-6,333.53	-8.27%	-8.27%	76,879.71	-5,984.82	-7.78%	-7.78%	71,780.02	-4,508.10	-6.28%	-6.28%			
	Debentures	OLDB	-	-	-	-	-	-	-	-	1,470.48	62.10	4.22%	4.22%			
	Mutual Funds - Debt / Income / Serial Plans / Liquid	OMGS	4,822.71	118.29	2.45%	2.45%	4,461.82	186.78	4.19%	4.19%	7,533.10	157.09	2.09%	2.09%			
	Mutual Funds - (under Insurer's Promoter Group)	OMPG	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>1,532,200.19</b>	<b>-131,018.64</b>	<b>-8.55%</b>	<b>-8.55%</b>	<b>1,568,725.77</b>	<b>-152,414.93</b>	<b>-9.72%</b>	<b>-9.72%</b>	<b>1,501,054.24</b>	<b>144,736.17</b>	<b>9.64%</b>	<b>9.64%</b>			

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 CHIEF INVESTMENT OFFICER

