

NO.	CATEGORY OF INVESTMENT	CAT CODE	Current Quarter				Year to Date				Previous Year			
			Investment as on 30 June 2011 (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)	Investment as on 30 June 2011 (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)	Investment as on 31st March 2011 (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)
1	Central Government Bonds	CGSB	5,968.75	95.73	1.52%	1.52%	5,968.75	95.73	1.52%	1.52%	6,701.55	106.12	0.02	0.02
2	State Government Securities	SGGL	1,224.46	22.35	3.72%	3.72%	1,224.46	22.35	3.72%	3.72%	-	-	-	-
3	Central Government Guaranteed Loans / Bonds	CGSL												
4	Special Deposits	CSPD												
5	Deposit under Section 7 of Insurance Act, 1938	CDSS	1,059.98	17.99	3.45%	3.45%	1,059.98	17.99	-	-	-	-	-	-
6	Treasury Bills	CTRB	11,016.58	209.62	2.18%	2.18%	11,016.58	209.62	2.18%	2.18%	8,382.95	54.41	0.01	0.01
7	Other Approved Securities (excluding Infrastructure Investments)	SGOA												
8	Bonds / Debentures Issued By NHB/ Institutions accredited by NHB	HTDN	4,688.38	69.48	2.83%	2.83%	4,688.38	69.48	2.83%	2.83%	299.91	5.46	0.02	0.02
9	Housing - Securitised Assets	HMBS												
10	Bonds / Debentures issued by HUDCO	HTHD												
11	Commercial Papers -NHB / Institutions accredited by NHB	HTLN												
12	Infrastructure - Other Corporate Securities - Debentures / Bonds	ICTD												
13	Infrastructure - Securitised Assets	IESA												
14	Infrastructure - PSU -CPs	IPCP												
15	Infrastructure - PSU - Debentures / Bonds	IPTD	3,850.14	87.32	2.38%	2.38%	3,850.14	87.32	2.38%	2.38%	3,568.76	45.24	0.01	0.01
16	Infrastructure - Corporate Securities - Equity Shares - Quoted	ITCE												
17	Infrastructure - PSU - Equity Shares -Quoted	ITPE												
18	Infrastructure - Other Corporate Securities -CPs	ICCP												
19	Infrastructure - Term Loans (with Charge)	ILWC												
20	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE												
21	PSU - Equity Shares - Quoted	EAEQ												
22	Commercial Papers	ECCP	529.99	26.10	2.00%	2.00%	529.99	26.10	10.36%	10.36%	-	-	-	-
23	Deposits - Deposit with Scheduled Banks, FI's (incl. Bank Balance awaiting Investment),CCIL,RBI	ECDB	1,787.98	43.91	1.91%	1.91%	1,787.98	43.91	0.91%	0.91%	7,887.77	100.16	0.01	0.01
24	Corporate Securities - Debentures	ECOS	369.90	27.37	3.83%	3.83%	369.90	27.37	15.98%	15.98%	-	-	-	-
25	Deposits - CDs with Scheduled Banks	EDCD	2,037.22	49.09	2.90%	2.90%	2,037.22	49.09	4.12%	4.12%	394.31	4.02	0.01	0.01
26	Mutual Funds - Gilt / G sec / Liquid Schemes	EGMF	40.26	1.76	0.60%	0.60%	40.26	1.76	9.13%	9.13%	3,835.88	160.60	0.04	0.04
27	Corporate Securities - Bonds - (Taxable)	EPBT		6.40	0.00%	0.00%		6.40	-	-		0.04	-	-
28	Perpetual Debt Instruments of Tier I & II Capital issued by Non PSU Banks	EPPD												
29	Perpetual Debt Instruments of Tier I & II Capital issued by PSU Banks	EUPD												
30	Corporate Securities - Preference Shares	EPNQ												
31	Deposits - Repo / Reverse Repo	ECMR												
32	CCIL-CBLO	ECBO	1,314.43	37.66	2.37%	2.37%	1,314.43	37.66	2.88%	2.88%	1,334.52	0.81	0.00	0.00
33	Mutual Funds - (under Insurer's Promoter Group)	EMPG	0.17	153.51	-	-	0.17	153.51	-	-	529.13	34.31	0.07	0.07
34	Equity Share (PSUs & Unlisted)	OEPD												
35	Equity Share (incl Co-op Societies)	OESH												
36	Mutual Funds - Debt / Income / Serial Plans / Liquid Secer	OMLF												
37	Preference Share	OPSH												
	TOTAL		33,888.25	848.29	2.39%	2.39%	33,888.25	848.29	2.57%	2.57%	32,934.78	511.16	1.56%	1.56%

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: 21 July 2011

Note:

- 1 Category of Investment (COI) shall be as per Guidelines
- 2 Gross yield to be Calculated based on Monthly or lesser frequency Weighted Average of Investments
- 3 Net Yield netted for Tax
- 4 FORM-1 Shall be prepared in respect of each Fund.

A.K. Sridhar

Chief Investment Officer

NO.	CATEGORY OF INVESTMENT	CAT CODE	Current Quarter				Year to Date				Previous Year			
			Investment as on 30 June 2011 (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)	Investment as on 30 June 2011 (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)	Investment as on 31st March 2011 (Rs.)	Income on Investment (Rs.)	Gross Yield (%)	Net Yield (%)
1	Central Government Bonds	CGSB	1,563.57	17.39	2.25%	2.25%	1,563.57	17.39	-	-	-	-	-	-
2	State Government Securities	SGGL	-	-	-	-	-	-	-	-	-	-	-	-
3	Central Government Guaranteed Loans / Bonds	CGSL	-	-	-	-	-	-	-	-	-	-	-	
4	Special Deposits	CSPD	-	-	-	-	-	-	-	-	-	-	-	
5	Deposit under Section 7 of Insurance Act, 1938	CDSS	-	-	-	-	-	-	-	-	-	-	-	
6	Treasury Bills	CTRB	5.63	0.12	0.05%	0.05%	5.63	0.12	0.05%	0.05%	505.45	0.14	0.03%	0.03%
7	Other Approved Securities (excluding Infrastructure Investments)	SGOA	-	-	-	-	-	-	-	-	-	-	-	-
8	Bonds / Debentures Issued By NHB/ Institutions accredited by NHB	HTDN	3,472.49	63.43	3.42%	3.42%	3,472.49	63.43	3.42%	3.42%	300.31	3.47	1.16%	1.16%
9	Housing - Securitised Assets	HMBS	-	-	-	-	-	-	-	-	-	-	-	-
10	Bonds / Debentures issued by HUDCO	HTHD	-	-	-	-	-	-	-	-	-	-	-	-
11	Commercial Papers -NHB / Institutions accredited by NHB	HTLN	-	-	-	-	-	-	-	-	-	-	-	-
12	Infrastructure - Other Corporate Securities - Debentures / Bonds	ICTD	-	-	-	-	-	-	-	-	-	-	-	-
13	Infrastructure - Securitised Assets	IESA	-	-	-	-	-	-	-	-	-	-	-	-
14	Infrastructure - PSU -CPs	IPCP	-	-	-	-	-	-	-	-	-	-	-	-
15	Infrastructure - PSU - Debentures / Bonds	IPTD	4,722.81	65.18	2.43%	2.43%	4,722.81	65.18	2.43%	2.43%	702.91	7.55	1.08%	1.08%
16	Infrastructure - Corporate Securities - Equity Shares - Quoted	ITCE	-	-	-	-	-	-	-	-	-	-	-	-
17	Infrastructure - PSU - Equity Shares -Quoted	ITPE	-	-	-	-	-	-	-	-	51.15	0.74	1.46%	1.46%
18	Infrastructure - Other Corporate Securities -CPs	ICCP	-	-	-	-	-	-	-	-	-	-	-	-
19	Infrastructure - Term Loans (with Charge)	ILWC	-	-	-	-	-	-	-	-	-	-	-	-
20	Corporate Securities - Equity shares (Ordinary)- Quoted	EACE	51,843.03	1,718.68	5.90%	5.90%	51,843.03	1,718.68	5.90%	5.90%	8,161.65	14.21	0.17%	0.17%
21	PSU - Equity Shares - Quoted	EAEQ	8,945.64	978.78	-17.61%	-17.61%	8,945.64	978.78	-17.61%	-17.61%	1,188.72	4.97	0.42%	0.42%
22	Commercial Papers	ECCP	1,918.47	20.47	2.16%	2.16%	1,918.47	20.47	2.16%	2.16%	-	-	-	-
23	Deposits - Deposit with Scheduled Banks, FI's (incl. Bank Balance awaiting Investment),CCIL,RBI	ECDB	8,147.40	197.82	4.81%	4.81%	8,147.40	197.82	4.81%	4.81%	277.03	3.72	1.35%	1.35%
24	Corporate Securities - Debentures	ECOS	10,455.32	133.81	2.36%	2.36%	10,455.32	133.81	2.36%	2.36%	1,034.32	3.90	-	-
25	Deposits - CDs with Scheduled Banks	EDCD	4,564.48	84.34	3.68%	3.68%	4,564.48	84.34	3.68%	3.68%	98.58	0.03	-	-
26	Mutual Funds - Gilt / G sec / Liquid Schemes	EGMF	3,582.49	76.75	4.38%	4.38%	3,582.49	76.75	-	-	-	-	-	-
27	Corporate Securities - Bonds - (Taxable)	EPBT	1,487.76	40.10	3.54%	3.54%	1,487.76	40.10	3.54%	3.54%	816.06	6.68	0.82%	0.82%
28	Perpetual Debt Instruments of Tier I & II Capital issued by Non PSU Banks	EPPD	-	-	-	-	-	-	-	-	-	-	-	-
29	Perpetual Debt Instruments of Tier I & II Capital issued by PSU Banks	EUPD	-	-	-	-	-	-	-	-	-	-	-	-
30	Corporate Securities - Preference Shares	EPNQ	-	-	-	-	-	-	-	-	-	-	-	-
31	Deposits - Repo / Reverse Repo	ECMR	-	-	-	-	-	-	-	-	-	-	-	-
32	CCIL-CBLO	ECBO	5,008.36	76.40	2.43%	2.43%	5,008.36	76.40	2.43%	2.43%	1,358.98	0.68	-	-
33	Equity Share (PSUs & Unlisted)	OEPD	-	-	-	-	-	-	-	-	-	-	-	-
34	Equity Share (incl Co-op Societies)	OESH	1,205.96	34.43	2.73%	2.73%	1,205.96	34.43	2.73%	2.73%	1,354.36	20.63	1.54%	1.54%
35	Mutual Funds - Debt / Income / Serial Plans / Liquid Secer	OMLF	-	-	-	-	-	-	-	-	4.27	15.90	1.54%	1.54%
36	Preference Share	OPSH	-	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		106,923.41	1,550.15	2.56%	2.56%	106,923.41	1,550.15	2.56%	2.56%	15,853.79	82.62	0.52%	0.52%

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Chief Investment Officer