

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 25 July 2001

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative

I. Outright Transactions				
A. Government of India Dated Securities				
Contract Date : July 23, 2001				
00017	11.50 % 2011	5.00	114.05	9.3464
00017	11.50 % 2011	20.00	114.08	9.3422
00012	11.03 % 2012	5.00	110.05	9.5337
Contract Date : July 24, 2001				
96016	13.82 % 2002	1.00	106.90	7.4251
73001	5.75 % 2003	0.085	97.42	7.2981
94003	12.50 % 2004	0.05	111.90	7.4796
94003	12.50 % 2004	10.00	111.56	7.6129
94003	12.50 % 2004	10.00	111.56	7.6129
94003	12.50 % 2004	5.00	111.54	7.6208
94003	12.50 % 2004	5.00	111.535	7.6227
94003	12.50 % 2004	5.00	111.54	7.6208
85006	10.50 % 2005	1.00	104.30	9.1344
97010	11.19 % 2005	5.00	111.59	7.7950
95012	14.00 % 2005 (INSTA	0.50	117.05	8.9617
99008	11.68 % 2006	5.00	114.26	7.9819
98009	11.90 % 2007	5.00	116.40	8.2965
87011	11.50 % 2007	25.00	115.240	8.2989
87011	11.50 % 2007	2.50	111.15	9.0999
84002	9.50 % 2008	1.00	103.85	8.7156
84002	9.50 % 2008	0.50	102.30	9.0258
84002	9.50 % 2008	1.00	103.35	8.8150
88008	11.50 % 2008	2.00	111.15	9.2555
85009	10.80 % 2008	3.50	110.05	8.8425
00016	11.40 % 2008	10.00	115.05	8.5278
00016	11.40 % 2008	5.00	115.00	8.5365
00016	11.40 % 2008	20.00	114.98	8.5399
00016	11.40 % 2008	5.00	115.00	8.5365
00016	11.40 % 2008	5.00	115.00	8.5365
00016	11.40 % 2008	5.00	115.01	8.5347
00016	11.40 % 2008	5.00	114.97	8.5417
00016	11.40 % 2008	5.00	114.98	8.5399
00016	11.40 % 2008	5.00	114.98	8.5399
00016	11.40 % 2008	5.00	114.92	8.5504
00016	11.40 % 2008	15.00	115.00	8.5365
00016	11.40 % 2008	5.00	115.00	8.5365
00016	11.40 % 2008	5.00	115.00	8.5365
00016	11.40 % 2008	10.00	114.99	8.5382
00016	11.40 % 2008	5.00	114.97	8.5417

00016	11.40 %	2008	5.00	114.97	8.5417
00016	11.40 %	2008	5.00	114.98	8.5399
00016	11.40 %	2008	10.00	114.96	8.5434
00016	11.40 %	2008	5.00	114.98	8.5399
00016	11.40 %	2008	5.00	115.09	8.5208

----- Page No. 1 -----

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
00016	11.40 % 2008	5.00	114.97	8.5417
00016	11.40 % 2008	5.00	115.00	8.5365
00016	11.40 % 2008	5.00	115.00	8.5365
00016	11.40 % 2008	5.00	114.97	8.5417
00016	11.40 % 2008	5.00	114.98	8.5399
00016	11.40 % 2008	10.00	114.90	8.5539
79002	7.00 % 2009	0.50	87.35	9.3064
99004	12.29 % 2010	10.00	114.88	9.6835
80003	7.50 % 2010	1.00	91.05	8.9901
90010	11.50 % 2010	0.98	112.00	9.4679
99005	12.32 % 2011	10.00	115.30	9.8092
99005	12.32 % 2011	10.00	115.32	9.8063
99005	12.32 % 2011	10.00	115.30	9.8092
99005	12.32 % 2011	5.00	115.30	9.8092
99005	12.32 % 2011	10.00	115.32	9.8063
99005	12.32 % 2011	10.00	115.31	9.8078
00010	10.95 % 2011	5.00	110.30	9.3249
00010	10.95 % 2011	5.00	110.30	9.3249
00010	10.95 % 2011	5.00	110.30	9.3249
00010	10.95 % 2011	5.00	110.30	9.3249
01007	9.39 % 2011	5.00	101.48	9.1583
01007	9.39 % 2011	0.50	101.17	9.2061
01007	9.39 % 2011	5.00	101.50	9.1552
01007	9.39 % 2011	5.00	101.48	9.1583
01007	9.39 % 2011	5.00	101.47	9.1598
01007	9.39 % 2011	5.00	101.44	9.1644
01007	9.39 % 2011	0.50	101.40	9.1706
01007	9.39 % 2011	5.00	101.40	9.1706
01007	9.39 % 2011	10.00	101.44	9.1644
01007	9.39 % 2011	5.00	101.47	9.1598
01007	9.39 % 2011	5.00	101.45	9.1629
01007	9.39 % 2011	5.00	101.47	9.1598
01007	9.39 % 2011	5.00	101.40	9.1706
01007	9.39 % 2011	5.00	101.40	9.1706
01007	9.39 % 2011	5.00	101.61	9.1383
01007	9.39 % 2011	5.00	101.55	9.1475
01007	9.39 % 2011	2.50	101.50	9.1552
01007	9.39 % 2011	5.00	101.30	9.1860
01007	9.39 % 2011	5.00	101.45	9.1629
01007	9.39 % 2011	16.00	100.50	9.3100
01007	9.39 % 2011	5.00	101.53	9.1506
01007	9.39 % 2011	1.00	101.44	9.1644
01007	9.39 % 2011	5.00	101.44	9.1644

01007	9.39 %	2011	1.30	101.44	9.1644
01007	9.39 %	2011	5.00	101.50	9.1552
01007	9.39 %	2011	5.00	101.50	9.1552
01007	9.39 %	2011	5.00	101.46	9.1613
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	10.00	114.18	9.3279
00017	11.50 %	2011	5.00	114.30	9.3111
00017	11.50 %	2011	20.00	114.29	9.3125
00017	11.50 %	2011	10.00	114.28	9.3139
00017	11.50 %	2011	5.00	114.28	9.3139
00017	11.50 %	2011	5.00	114.24	9.3195
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.25	9.3181

----- Page No. 2 -----

Loan Code	Nomenclature		Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
00017	11.50 %	2011	5.00	114.27	9.3153
00017	11.50 %	2011	10.00	114.27	9.3153
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	10.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.235	9.3202
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.28	9.3139
00017	11.50 %	2011	5.00	114.23	9.3209
00017	11.50 %	2011	5.00	114.24	9.3195
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.27	9.3153
00017	11.50 %	2011	10.00	114.25	9.3181
00017	11.50 %	2011	10.00	114.25	9.3181
00017	11.50 %	2011	10.00	114.28	9.3139
00017	11.50 %	2011	5.00	114.20	9.3251
00017	11.50 %	2011	5.00	114.30	9.3111
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.24	9.3195
00017	11.50 %	2011	5.00	114.23	9.3209
00017	11.50 %	2011	5.00	114.26	9.3167
00017	11.50 %	2011	20.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.29	9.3125
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.29	9.3125
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.27	9.3153
00017	11.50 %	2011	5.00	114.26	9.3167
00017	11.50 %	2011	10.00	114.32	9.3084
00017	11.50 %	2011	5.00	114.25	9.3181

00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.25	9.3181
00017	11.50 %	2011	5.00	114.22	9.3223
00017	11.50 %	2011	5.00	114.35	9.3042
00012	11.03 %	2012	1.00	110.35	9.4917
00012	11.03 %	2012	5.00	110.29	9.5000
00012	11.03 %	2012	5.00	110.34	9.4931
00012	11.03 %	2012	5.00	110.30	9.4986
00012	11.03 %	2012	5.00	110.31	9.4972
00012	11.03 %	2012	5.00	110.31	9.4972
00012	11.03 %	2012	5.00	110.36	9.4903
00012	11.03 %	2012	5.00	110.36	9.4903
00012	11.03 %	2012	25.00	110.34	9.4931
00012	11.03 %	2012	5.00	110.30	9.4986
00012	11.03 %	2012	5.00	110.28	9.5014
00012	11.03 %	2012	5.00	110.33	9.4945
00012	11.03 %	2012	5.00	110.32	9.4959
00012	11.03 %	2012	5.00	110.30	9.4986
00012	11.03 %	2012	5.00	110.35	9.4917
00012	11.03 %	2012	5.00	110.35	9.4917
00012	11.03 %	2012	5.00	110.29	9.5000
00012	11.03 %	2012	5.00	110.29	9.5000
00012	11.03 %	2012	5.00	110.32	9.4959

----- Page No. 3 -----

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
00012	11.03 % 2012	5.00	110.31	9.4972
00012	11.03 % 2012	5.00	110.31	9.4972
00012	11.03 % 2012	5.00	110.26	9.5042
00012	11.03 % 2012	5.00	110.29	9.5000
00012	11.03 % 2012	5.00	110.25	9.5056
00012	11.03 % 2012	5.00	110.25	9.5056
00012	11.03 % 2012	5.00	110.26	9.5042
00012	11.03 % 2012	5.00	110.27	9.5028
00012	11.03 % 2012	20.00	110.075	9.5299
00012	11.03 % 2012	25.00	110.28	9.5014
00012	11.03 % 2012	5.00	110.28	9.5014
00012	11.03 % 2012	5.00	110.27	9.5028
00012	11.03 % 2012	10.00	110.35	9.4917
00012	11.03 % 2012	5.00	110.36	9.4903
00012	11.03 % 2012	10.00	110.30	9.4986
00012	11.03 % 2012	5.00	110.25	9.5056
00012	11.03 % 2012	5.00	110.25	9.5056
00012	11.03 % 2012	5.00	110.35	9.4917
00012	11.03 % 2012	5.00	110.32	9.4959
00012	11.03 % 2012	5.00	110.35	9.4917
00012	11.03 % 2012	5.00	110.27	9.5028
00012	11.03 % 2012	5.00	110.29	9.5000
00012	11.03 % 2012	5.00	110.29	9.5000

00012	11.03 %	2012	5.00	110.28	9.5014
00012	11.03 %	2012	10.00	110.32	9.4959
00012	11.03 %	2012	5.00	110.25	9.5056
00012	11.03 %	2012	5.00	110.36	9.4903
00012	11.03 %	2012	5.00	110.35	9.4917
00012	11.03 %	2012	5.00	110.35	9.4917
00012	11.03 %	2012	5.00	110.25	9.5056
00012	11.03 %	2012	5.00	110.265	9.5035
00012	11.03 %	2012	5.00	110.35	9.4917
00012	11.03 %	2012	5.00	110.35	9.4917
00012	11.03 %	2012	5.00	110.34	9.4931
00012	11.03 %	2012	10.00	110.25	9.5056
00012	11.03 %	2012	5.00	110.25	9.5056
00012	11.03 %	2012	5.00	110.25	9.5056
00012	11.03 %	2012	5.00	110.34	9.4931
82005	9.00 %	2013	1.00	99.30	9.0947
82005	9.00 %	2013	0.50	99.52	9.0639
82005	9.00 %	2013	0.50	99.30	9.0947
82005	9.00 %	2013	5.00	97.65	9.3289
01005	9.81 %	2013	5.00	102.65	9.4305
01005	9.81 %	2013	5.00	102.65	9.4305
01005	9.81 %	2013	10.00	102.70	9.4236
01005	9.81 %	2013	2.00	102.705	9.4229
01005	9.81 %	2013	5.00	102.65	9.4305
01001	10.47 %	2015	1.00	104.87	9.8111
01001	10.47 %	2015	5.00	104.88	9.8098
01001	10.47 %	2015	5.00	104.50	9.8595
01001	10.47 %	2015	5.00	104.84	9.8150
01001	10.47 %	2015	2.00	104.85	9.8137
01001	10.47 %	2015	5.00	104.86	9.8124
01001	10.47 %	2015	30.00	105.00	9.7942
00015	11.43 %	2015	3.00	110.58	10.0094
01003	10.71 %	2016	10.00	106.05	9.9162
01003	10.71 %	2016	5.00	106.15	9.9037
01004	10.45 %	2018	5.00	104.60	9.8791

----- Page No. 4 -----

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
01004	10.45 % 2018	5.00	104.60	9.8791
01004	10.45 % 2018	5.00	104.60	9.8791
01004	10.45 % 2018	5.00	104.60	9.8791
01004	10.45 % 2018	11.00	104.63	9.8756
01004	10.45 % 2018	1.00	105.00	9.8317
00008	10.70 % 2020	3.00	105.40	10.0506
00008	10.70 % 2020	1.00	105.50	10.0392
00008	10.70 % 2020	5.00	105.57	10.0312
00008	10.70 % 2020	10.00	105.57	10.0312
00008	10.70 % 2020	5.00	105.57	10.0312
00008	10.70 % 2020	5.00	105.57	10.0312
00018	11.60 % 2020	3.36	112.45	10.1208
00018	11.60 % 2020	1.05	112.20	10.1478

00018	11.60 %	2020	10.00	112.22	10.1457
00018	11.60 %	2020	5.00	112.12	10.1565
00018	11.60 %	2020	10.00	112.20	10.1478
00018	11.60 %	2020	1.00	112.01	10.1684
01006	10.25 %	2021	1.00	102.60	9.9443
01006	10.25 %	2021	0.10	102.98	9.9011
01006	10.25 %	2021	0.50	102.85	9.9159
01006	10.25 %	2021	0.50	102.90	9.9102
Contract Date : July 25, 2001					
97011	11.15 %	2002	5.00	103.92	7.3595
97011	11.15 %	2002	5.00	103.92	7.3595
97011	11.15 %	2002	5.00	103.90	7.3781
97011	11.15 %	2002	5.00	103.91	7.3688
98004	11.10 %	2003	10.00	105.58	7.5262
94003	12.50 %	2004	5.00	111.48	7.6402
94003	12.50 %	2004	10.00	111.49	7.6362
94003	12.50 %	2004	5.00	111.47	7.6441
94003	12.50 %	2004	5.00	111.48	7.6402
94003	12.50 %	2004	5.00	111.50	7.6323
94003	12.50 %	2004	5.00	111.54	7.6166
94003	12.50 %	2004	5.00	111.51	7.6284
94003	12.50 %	2004	5.00	111.49	7.6362
94003	12.50 %	2004	5.00	111.475	7.6421
94003	12.50 %	2004	5.00	111.48	7.6402
94003	12.50 %	2004	10.00	111.48	7.6402
94003	12.50 %	2004	5.00	111.475	7.6421
94003	12.50 %	2004	5.00	111.50	7.6323
94003	12.50 %	2004	5.00	111.51	7.6284
94003	12.50 %	2004	5.00	111.48	7.6402
94003	12.50 %	2004	5.00	111.50	7.6323
94003	12.50 %	2004	5.00	111.52	7.6244
94003	12.50 %	2004	5.00	111.49	7.6362
94003	12.50 %	2004	5.00	111.545	7.6146
94003	12.50 %	2004	5.00	111.48	7.6402
98022	11.98 %	2004	10.00	111.47	7.7618
98022	11.98 %	2004	10.00	111.475	7.7601
00011	10.20 %	2005	5.00	107.95	7.8266
00011	10.20 %	2005	10.00	107.95	7.8266
00011	10.20 %	2005	10.00	107.94	7.8294
00011	10.20 %	2005	1.00	107.15	8.0552
97010	11.19 %	2005	5.00	111.49	7.8207
97010	11.19 %	2005	5.00	111.51	7.8152
97010	11.19 %	2005	5.00	111.49	7.8207
97010	11.19 %	2005	10.00	111.47	7.8261
97010	11.19 %	2005	10.00	111.47	7.8261

----- Page No. 5 -----

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
97010	11.19 % 2005	5.00	111.50	7.8179
97010	11.19 % 2005	20.00	111.465	7.8275
99008	11.68 % 2006	5.00	114.14	8.0088

99008	11.68 %	2006	5.00	114.14	8.0088
99008	11.68 %	2006	5.00	114.14	8.0088
99008	11.68 %	2006	5.00	114.14	8.0088
99008	11.68 %	2006	5.00	114.14	8.0088
99008	11.68 %	2006	5.00	114.16	8.0041
98005	11.75 %	2006	5.00	114.32	8.0401
00016	11.40 %	2008	10.00	114.81	8.5689
00016	11.40 %	2008	5.00	114.80	8.5706
00016	11.40 %	2008	5.00	114.87	8.5584
00016	11.40 %	2008	5.00	114.87	8.5584
00016	11.40 %	2008	5.00	114.83	8.5654
00016	11.40 %	2008	5.00	114.90	8.5532
00016	11.40 %	2008	5.00	114.90	8.5532
00016	11.40 %	2008	10.00	114.83	8.5654
00016	11.40 %	2008	5.00	114.82	8.5671
00016	11.40 %	2008	5.00	114.80	8.5706
00016	11.40 %	2008	5.00	114.80	8.5706
00016	11.40 %	2008	5.00	114.90	8.5532
00016	11.40 %	2008	10.00	114.88	8.5567
00016	11.40 %	2008	5.00	114.85	8.5619
00016	11.40 %	2008	5.00	114.83	8.5654
00016	11.40 %	2008	5.00	114.81	8.5689
00016	11.40 %	2008	5.00	114.805	8.5698
00016	11.40 %	2008	5.00	114.81	8.5689
00016	11.40 %	2008	5.00	114.84	8.5637
00016	11.40 %	2008	5.00	114.90	8.5532
00016	11.40 %	2008	10.00	114.80	8.5706
00016	11.40 %	2008	5.00	114.85	8.5619
00016	11.40 %	2008	5.00	114.83	8.5654
99006	11.99 %	2009	10.00	115.40	9.1535
99006	11.99 %	2009	10.00	115.30	9.1702
99006	11.99 %	2009	10.00	115.37	9.1585
99006	11.99 %	2009	5.00	115.31	9.1686
00010	10.95 %	2011	5.00	110.09	9.3555
00010	10.95 %	2011	5.00	110.11	9.3526
00010	10.95 %	2011	5.00	110.11	9.3526
00010	10.95 %	2011	5.00	110.12	9.3511
00010	10.95 %	2011	5.00	110.09	9.3555
00010	10.95 %	2011	5.00	110.10	9.3540
00010	10.95 %	2011	5.00	110.09	9.3555
00010	10.95 %	2011	5.00	110.09	9.3555
01007	9.39 %	2011	5.00	101.28	9.1890
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.22	9.1982
01007	9.39 %	2011	5.00	101.31	9.1843
01007	9.39 %	2011	10.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.24	9.1951
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.29	9.1874
01007	9.39 %	2011	5.00	101.29	9.1874
01007	9.39 %	2011	5.00	101.26	9.1921
01007	9.39 %	2011	10.00	101.22	9.1982
01007	9.39 %	2011	5.00	101.28	9.1890
01007	9.39 %	2011	5.00	101.28	9.1890

Loan Code	Nomenclature		Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
01007	9.39 %	2011	5.00	101.26	9.1921
01007	9.39 %	2011	10.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.40	9.1705
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	10.00	101.31	9.1843
01007	9.39 %	2011	5.00	101.31	9.1843
01007	9.39 %	2011	5.00	101.35	9.1782
01007	9.39 %	2011	5.00	101.24	9.1951
01007	9.39 %	2011	10.00	101.24	9.1951
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.26	9.1921
01007	9.39 %	2011	5.00	101.28	9.1890
01007	9.39 %	2011	5.00	101.29	9.1874
01007	9.39 %	2011	5.00	101.27	9.1905
01007	9.39 %	2011	5.00	101.28	9.1890
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	10.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.34	9.1797
01007	9.39 %	2011	5.00	101.31	9.1843
01007	9.39 %	2011	10.00	101.25	9.1936
01007	9.39 %	2011	5.00	101.22	9.1982
01007	9.39 %	2011	2.70	101.44	9.1643
01007	9.39 %	2011	5.00	101.255	9.1928
01007	9.39 %	2011	5.00	101.32	9.1828
00017	11.50 %	2011	5.00	114.20	9.3247
00017	11.50 %	2011	5.00	114.13	9.3345
00017	11.50 %	2011	5.00	114.11	9.3373
00017	11.50 %	2011	5.00	114.15	9.3317
00017	11.50 %	2011	5.00	114.15	9.3317
00017	11.50 %	2011	5.00	114.10	9.3387
00017	11.50 %	2011	5.00	114.09	9.3401
00017	11.50 %	2011	5.00	114.09	9.3401
00017	11.50 %	2011	5.00	114.17	9.3289
00017	11.50 %	2011	5.00	114.10	9.3387
00017	11.50 %	2011	5.00	114.15	9.3317
00017	11.50 %	2011	5.00	114.13	9.3345
00017	11.50 %	2011	5.00	114.12	9.3359
00017	11.50 %	2011	2.633	114.15	9.3317
00017	11.50 %	2011	5.00	114.18	9.3275
00017	11.50 %	2011	5.00	114.16	9.3303
00017	11.50 %	2011	5.00	114.10	9.3387
00017	11.50 %	2011	5.00	114.16	9.3303
00017	11.50 %	2011	5.00	114.14	9.3331
00017	11.50 %	2011	5.00	114.09	9.3401

00017	11.50 %	2011	5.00	114.15	9.3317
00017	11.50 %	2011	5.00	114.15	9.3317
00017	11.50 %	2011	5.00	114.15	9.3317
00017	11.50 %	2011	5.00	114.14	9.3331
00017	11.50 %	2011	5.00	114.25	9.3178
00017	11.50 %	2011	5.00	114.11	9.3373
00017	11.50 %	2011	5.00	114.10	9.3387
00017	11.50 %	2011	5.00	114.25	9.3178
00017	11.50 %	2011	5.00	114.18	9.3275
00017	11.50 %	2011	5.00	114.18	9.3275

----- Page No. 7 -----

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
00017	11.50 % 2011	5.00	114.17	9.3289
00017	11.50 % 2011	5.00	114.175	9.3282
00017	11.50 % 2011	5.00	114.14	9.3331
00017	11.50 % 2011	5.00	114.18	9.3275
00017	11.50 % 2011	10.00	114.19	9.3261
00017	11.50 % 2011	5.00	114.13	9.3345
00017	11.50 % 2011	5.00	114.16	9.3303
00017	11.50 % 2011	5.00	114.10	9.3387
00017	11.50 % 2011	10.00	114.15	9.3317
00017	11.50 % 2011	5.00	114.11	9.3373
00017	11.50 % 2011	10.00	114.12	9.3359
00017	11.50 % 2011	5.00	114.11	9.3373
00017	11.50 % 2011	5.00	114.11	9.3373
00017	11.50 % 2011	5.00	114.10	9.3387
00017	11.50 % 2011	5.00	114.17	9.3289
00017	11.50 % 2011	5.00	114.16	9.3303
00017	11.50 % 2011	5.00	114.15	9.3317
00017	11.50 % 2011	5.00	114.10	9.3387
00017	11.50 % 2011	5.00	114.11	9.3373
00017	11.50 % 2011	5.00	114.00	9.3526
00017	11.50 % 2011	5.00	114.11	9.3373
00017	11.50 % 2011	10.00	114.10	9.3387
00017	11.50 % 2011	5.00	114.09	9.3401
00012	11.03 % 2012	5.00	110.35	9.4914
00012	11.03 % 2012	5.00	110.18	9.5150
00012	11.03 % 2012	10.00	110.15	9.5192
00012	11.03 % 2012	5.00	110.20	9.5122
00012	11.03 % 2012	5.00	110.20	9.5122
00012	11.03 % 2012	5.00	110.35	9.4914
00012	11.03 % 2012	5.00	110.17	9.5164
00012	11.03 % 2012	10.00	110.18	9.5150
00012	11.03 % 2012	5.00	110.19	9.5136
00012	11.03 % 2012	5.00	110.18	9.5150
00012	11.03 % 2012	5.00	110.135	9.5213
00012	11.03 % 2012	5.00	110.13	9.5220
00012	11.03 % 2012	5.00	110.14	9.5206
00012	11.03 % 2012	5.00	110.19	9.5136
00012	11.03 % 2012	5.00	110.15	9.5192

00012	11.03 %	2012	5.00	110.13	9.5220
00012	11.03 %	2012	10.00	110.13	9.5220
00012	11.03 %	2012	5.00	110.165	9.5171
00012	11.03 %	2012	5.00	110.16	9.5178
00012	11.03 %	2012	5.00	110.19	9.5136
00012	11.03 %	2012	5.00	110.18	9.5150
00012	11.03 %	2012	5.00	110.10	9.5261
00012	11.03 %	2012	5.00	110.12	9.5234
00012	11.03 %	2012	5.00	110.18	9.5150
00012	11.03 %	2012	10.00	110.17	9.5164
00012	11.03 %	2012	10.00	110.18	9.5150
00012	11.03 %	2012	5.00	110.18	9.5150
00012	11.03 %	2012	10.00	110.19	9.5136
00012	11.03 %	2012	5.00	110.17	9.5164
00012	11.03 %	2012	5.00	110.17	9.5164
00012	11.03 %	2012	5.00	110.175	9.5157
00012	11.03 %	2012	5.00	110.20	9.5122
00012	11.03 %	2012	5.00	110.15	9.5192
00012	11.03 %	2012	5.00	110.115	9.5241
00012	11.03 %	2012	5.00	110.12	9.5234

----- Page No. 8 -----

Loan Code	Nomenclature		Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
00012	11.03 %	2012	10.00	110.14	9.5206
00012	11.03 %	2012	5.00	110.17	9.5164
00012	11.03 %	2012	5.00	110.17	9.5164
00012	11.03 %	2012	5.00	110.19	9.5136
00012	11.03 %	2012	5.00	110.18	9.5150
00012	11.03 %	2012	5.00	110.12	9.5234
00012	11.03 %	2012	10.00	110.12	9.5234
00012	11.03 %	2012	5.00	110.18	9.5150
00012	11.03 %	2012	5.00	110.12	9.5234
00012	11.03 %	2012	10.00	110.17	9.5164
82005	9.00 %	2013	0.50	99.40	9.0807
01005	9.81 %	2013	5.00	102.52	9.4486
01005	9.81 %	2013	5.00	102.52	9.4486
01005	9.81 %	2013	5.00	102.50	9.4514
01005	9.81 %	2013	5.00	102.52	9.4486
01005	9.81 %	2013	20.00	102.50	9.4514
99020	11.83 %	2014	10.00	113.75	9.9394
99020	11.83 %	2014	0.18	113.80	9.9332
01001	10.47 %	2015	5.00	104.86	9.8124
01001	10.47 %	2015	5.00	104.86	9.8124
01001	10.47 %	2015	5.00	104.81	9.8190
01001	10.47 %	2015	10.00	104.86	9.8124
01001	10.47 %	2015	5.00	104.56	9.8516
01001	10.47 %	2015	5.00	104.86	9.8124
01001	10.47 %	2015	5.00	104.84	9.8151
01006	10.25 %	2021	0.01	103.40	9.8537
Total			2763.948		

B. State Government Securities

Contract Date : July 24, 2001				
93210	13.50% KARNATAKA SDL 2003	0.375	108.70	8.2203
94207	12.50% GUJARAT SDL 2004	0.819	110.00	8.3459
94212	12.50% KERALA SDL 2004	0.188	110.00	8.3459
94214	12.50% MAHARASHTRA SDL 2004	0.2242	110.00	8.3459
94220	12.50% PUNJAB SDL 2004	1.00	110.00	8.3459
94223	12.50% TAMILNADU SDL 2004	0.463	110.00	8.3459
94226	12.50% WEST BENGAL SDL 2004	0.40	110.00	8.3459
96217	13.85% MAHARASHTRA SDL 2006	1.00	114.00	10.0927
01206	10.82% KARNATAKA SDL.2011	8.745	107.50	9.5996
Total		13.2142		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : July 24, 2001				
07/09/2001	5.00	99.1514	6.9230	
Contract Date : July 25, 2001				
21/09/2001	10.00	98.8766	7.1304	
28/09/2001	1.50	98.7514	7.0806	
28/09/2001	40.00	98.7427	7.1305	
Total	56.50			

(iii) 182 Day Bills (Maturity-wise)

----- Page No. 9 -----

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
(DD/MM/YYYY)				
Contract Date : July 25, 2001				
	02/08/2001	0.20	99.8490	6.8809
	Total	0.20		
(iv) 364 Day Bills (Maturity-wise) (DD/MM/YYYY)				
Contract Date : July 24, 2001				
	31/05/2002	15.00	94.1243	7.3063
Contract Date : July 25, 2001				
	26/07/2001	0.64	99.9822	6.4804
	26/07/2001	2.00	99.9804	7.1358
	06/09/2001	5.00	99.1705	7.0805
	07/03/2002	0.25	95.4404	7.7288
	02/05/2002	10.00	94.6308	7.3497
	14/06/2002	5.00	93.8127	7.4096
	14/06/2002	6.15	93.8127	7.4096
	28/06/2002	1.75	93.6031	7.3598
	12/07/2002	6.00	93.4230	7.2800

Total

51.79

II. REPO Transactions *
(Other than with RBI)

Loan Code	Nomenclature		Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
	(1)		(2)	(3)	(4)	(5)
A. Government of India Dated Securities						
97004	12.69 %	2002	25.00	104.00	7.10	15
94009	11.75 %	2001	50.00	100.35	7.00	1
94009	11.75 %	2001	30.00	100.34	6.75	1
96018	13.55 %	2001	15.00	101.90	7.20	1
87006	11.00 %	2002	20.00	102.70	7.10	3
87006	11.00 %	2002	15.00	102.70	7.10	3
97011	11.15 %	2002	35.00	103.90	7.20	1
97011	11.15 %	2002	23.00	103.93	7.00	1
97011	11.15 %	2002	23.00	103.93	7.00	1
97011	11.15 %	2002	23.00	103.93	7.00	1
97011	11.15 %	2002	23.00	103.93	7.00	1
97011	11.15 %	2002	23.00	103.93	7.10	5
97011	11.15 %	2002	23.00	103.93	7.10	5
97011	11.15 %	2002	14.00	103.93	7.00	1
97011	11.15 %	2002	23.00	103.93	7.00	1
97011	11.15 %	2002	9.00	103.93	7.05	5
94003	12.50 %	2004	5.00	111.50	6.75	1
94003	12.50 %	2004	50.00	111.60	6.80	1
94003	12.50 %	2004	3.50	111.30	7.35	2
97007	12.59 %	2004	25.00	112.30	6.95	5
00007	9.90 %	2005	40.00	106.45	7.10	1
00007	9.90 %	2005	40.00	106.45	7.10	1
00007	9.90 %	2005	25.00	106.50	7.10	1
00007	9.90 %	2005	25.00	106.50	7.00	1
97010	11.19 %	2005	20.00	111.60	7.10	1
97010	11.19 %	2005	20.00	111.60	7.10	1
97010	11.19 %	2005	20.00	111.60	7.10	1
98005	11.75 %	2006	20.00	114.70	7.10	1

Page No. 10

Loan Code	Nomenclature		Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
	(1)		(2)	(3)	(4)	(5)
98007	12.00 %	2008	25.00	115.50	7.15	1
00016	11.40 %	2008	20.00	114.95	7.50	14
99006	11.99 %	2009	10.00	115.20	7.20	1
99006	11.99 %	2009	10.00	115.20	7.20	1
00010	10.95 %	2011	5.00	110.00	7.18	1
00010	10.95 %	2011	5.00	110.00	7.18	1
00010	10.95 %	2011	5.00	110.00	7.18	1

00010	10.95 %	2011	5.00	110.00	7.18	1
00010	10.95 %	2011	5.00	110.00	7.18	1
00017	11.50 %	2011	10.00	114.15	7.50	14
00012	11.03 %	2012	5.00	110.00	6.90	1
00012	11.03 %	2012	5.00	110.00	6.90	1
00012	11.03 %	2012	25.00	110.00	7.30	1
00012	11.03 %	2012	25.00	110.00	7.30	1
00012	11.03 %	2012	25.00	110.00	7.30	1
00012	11.03 %	2012	25.00	110.00	7.30	1
00012	11.03 %	2012	5.00	110.00	7.00	1
00012	11.03 %	2012	5.00	110.00	7.00	1
01005	9.81 %	2013	7.00	102.75	6.95	5
01005	9.81 %	2013	12.50	102.50	6.75	1
01005	9.81 %	2013	12.50	102.50	6.75	1
00015	11.43 %	2015	5.00	100.00	8.75	3
01003	10.71 %	2016	5.00	105.80	7.18	1
01003	10.71 %	2016	5.00	105.80	7.18	1
01003	10.71 %	2016	5.00	105.80	7.18	1
01003	10.71 %	2016	5.00	105.80	7.18	1
01003	10.71 %	2016	5.00	105.80	7.18	1
01003	10.71 %	2016	5.00	106.15	7.00	1
01003	10.71 %	2016	5.00	106.15	7.00	1
01003	10.71 %	2016	5.00	106.15	7.00	1
01003	10.71 %	2016	5.00	106.15	7.00	1
01003	10.71 %	2016	5.00	106.15	7.00	1
01003	10.71 %	2016	5.00	106.15	7.00	1
01003	10.71 %	2016	5.00	106.15	7.00	1
01003	10.71 %	2016	5.00	106.15	7.00	1
98025	12.60 %	2018(ON TAP)	2.50	119.00	8.00	1
01006	10.25 %	2021	24.00	102.25	7.00	1
Total			1016.00			

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

05/10/2001	7.85	98.6188	6.90	2
12/10/2001	25.00	98.4970	7.00	5

Total 32.85

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

--

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 25 July 2001

For previous issues of SGL Data please [click here](#)