

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 06 August 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 : August 03, 2001				
94003	12.50 % 2004	5.00	111.62	7.5511
94003	12.50 % 2004	10.00	111.62	7.5511
94003	12.50 % 2004	5.00	111.62	7.5511
94003	12.50 % 2004	5.00	111.62	7.5511
94003	12.50 % 2004	5.00	111.62	7.5511
98009	11.90 % 2007	10.00	116.45	8.2751
01007	9.39 % 2011	5.00	100.805	9.2618
00017	11.50 % 2011	10.00	114.05	9.3429
00012	11.03 % 2012	0.50	110.07	9.5280
00012	11.03 % 2012	5.00	110.03	9.5336
00012	11.03 % 2012	5.00	110.07	9.5280
00012	11.03 % 2012	5.00	110.03	9.5336
Contract Date : August 04, 2001				
97011	11.15 % 2002	5.00	103.97	7.2327
94003	12.50 % 2004	5.00	111.70	7.5152
94003	12.50 % 2004	5.00	111.66	7.5310
00011	10.20 % 2005	5.00	108.15	7.7561
00011	10.20 % 2005	5.00	108.15	7.7561
00011	10.20 % 2005	5.00	108.16	7.7532
00011	10.20 % 2005	5.00	108.16	7.7532
00011	10.20 % 2005	5.00	108.15	7.7561
97010	11.19 % 2005	5.00	111.68	7.7530
97010	11.19 % 2005	5.00	111.73	7.7393
97010	11.19 % 2005	5.00	111.72	7.7421
97010	11.19 % 2005	10.00	111.82	7.7146
97010	11.19 % 2005	5.00	111.74	7.7366
97010	11.19 % 2005	5.00	111.735	7.7379
99008	11.68 % 2006	5.00	114.38	7.9369
99008	11.68 % 2006	5.00	114.38	7.9369
99008	11.68 % 2006	5.00	114.31	7.9536
99008	11.68 % 2006	5.00	114.31	7.9536
99008	11.68 % 2006	5.00	114.31	7.9536
00013	11.00 % 2006	5.00	112.34	7.9517
00013	11.00 % 2006	5.00	112.34	7.9517
00013	11.00 % 2006	5.00	112.34	7.9517
00013	11.00 % 2006	5.00	112.34	7.9517
00013	11.00 % 2006	5.00	112.34	7.9517
00013	11.00 % 2006	5.00	112.40	7.9379
00013	11.00 % 2006	5.00	112.37	7.9448

00016	11.40 %	2008	5.00	114.95	8.5384
00016	11.40 %	2008	5.00	114.94	8.5402
00016	11.40 %	2008	5.00	115.01	8.5279
00016	11.40 %	2008	10.00	114.93	8.5419
00016	11.40 %	2008	10.00	114.93	8.5419
00016	11.40 %	2008	5.00	114.95	8.5384
00016	11.40 %	2008	5.00	115.00	8.5297
00016	11.40 %	2008	5.00	115.14	8.5053
00016	11.40 %	2008	5.00	115.15	8.5035
00016	11.40 %	2008	5.00	114.96	8.5367
00016	11.40 %	2008	5.00	115.00	8.5297
00016	11.40 %	2008	5.00	114.97	8.5349
00016	11.40 %	2008	5.00	115.00	8.5297
00016	11.40 %	2008	5.00	115.00	8.5297
00016	11.40 %	2008	5.00	115.00	8.5297
00016	11.40 %	2008	5.00	115.01	8.5279
00016	11.40 %	2008	10.00	115.12	8.5087
00016	11.40 %	2008	5.00	115.01	8.5279
00016	11.40 %	2008	5.00	114.98	8.5332
00016	11.40 %	2008	5.00	115.13	8.5070
00016	11.40 %	2008	5.00	115.14	8.5053
00016	11.40 %	2008	5.00	115.16	8.5018
00016	11.40 %	2008	5.00	114.99	8.5314
00016	11.40 %	2008	5.00	115.15	8.5035
00016	11.40 %	2008	5.00	114.94	8.5402
00016	11.40 %	2008	15.00	114.93	8.5419
99006	11.99 %	2009	5.00	115.60	9.1145
99006	11.99 %	2009	10.00	115.62	9.1112
99006	11.99 %	2009	10.00	115.62	9.1112
89009	11.50 %	2009	2.00	111.50	9.3788
99004	12.29 %	2010	0.08	116.10	9.4849
98015	12.25 %	2010	5.00	115.03	9.6899
00014	11.30 %	2010	5.00	112.95	9.1537
00014	11.30 %	2010	10.00	112.97	9.1507
00014	11.30 %	2010	15.00	112.95	9.1537
00014	11.30 %	2010	5.00	112.96	9.1522
00014	11.30 %	2010	5.00	112.96	9.1522
00014	11.30 %	2010	5.00	112.96	9.1522
00014	11.30 %	2010	5.00	112.96	9.1522
00014	11.30 %	2010	10.00	112.96	9.1522
99005	12.32 %	2011	5.00	115.40	9.7903
99005	12.32 %	2011	5.00	115.40	9.7903
00010	10.95 %	2011	5.00	110.08	9.3543
01007	9.39 %	2011	1.00	100.85	9.2547
01007	9.39 %	2011	5.00	101.00	9.2314
01007	9.39 %	2011	1.00	100.96	9.2376
01007	9.39 %	2011	25.00	101.00	9.2314
01007	9.39 %	2011	0.50	100.90	9.2470
01007	9.39 %	2011	1.00	100.86	9.2532
01007	9.39 %	2011	1.00	101.10	9.2159
01007	9.39 %	2011	2.00	100.88	9.2501
91012	11.50 %	2011	5.00	113.00	9.4613
91012	11.50 %	2011	5.00	113.00	9.4613
91012	11.50 %	2011	25.00	113.00	9.4613
00017	11.50 %	2011	5.00	114.18	9.3244

00017	11.50 %	2011	5.00	114.19	9.3230
00017	11.50 %	2011	5.00	114.25	9.3146
00017	11.50 %	2011	5.00	114.35	9.3006
00017	11.50 %	2011	5.00	114.33	9.3034
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	10.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.14	9.3300
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.13	9.3313
00017	11.50 %	2011	5.00	114.13	9.3313
00017	11.50 %	2011	5.00	114.13	9.3313
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.35	9.3006
00017	11.50 %	2011	5.00	114.205	9.3209
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	20.00	114.21	9.3202
00017	11.50 %	2011	15.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	10.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.19	9.3230
00017	11.50 %	2011	5.00	114.16	9.3272
00017	11.50 %	2011	5.00	114.20	9.3216
00017	11.50 %	2011	5.00	114.19	9.3230
00017	11.50 %	2011	10.00	114.35	9.3006
00017	11.50 %	2011	5.00	114.20	9.3216
00017	11.50 %	2011	5.00	114.35	9.3006
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	15.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.20	9.3216
00017	11.50 %	2011	5.00	114.20	9.3216
00017	11.50 %	2011	5.00	114.33	9.3034
00017	11.50 %	2011	5.00	114.33	9.3034
00017	11.50 %	2011	5.00	114.20	9.3216
00017	11.50 %	2011	10.00	114.20	9.3216
00017	11.50 %	2011	5.00	114.145	9.3293
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.135	9.3306
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.33	9.3034
00017	11.50 %	2011	5.00	114.32	9.3048
00017	11.50 %	2011	5.00	114.15	9.3286
00017	11.50 %	2011	5.00	114.22	9.3188
00017	11.50 %	2011	5.00	114.15	9.3286
00017	11.50 %	2011	5.00	114.21	9.3202
00017	11.50 %	2011	5.00	114.215	9.3195
00017	11.50 %	2011	10.00	114.22	9.3188
00012	11.03 %	2012	5.00	110.40	9.4818
00012	11.03 %	2012	5.00	110.23	9.5054

00012	11.03 %	2012	5.00	110.20	9.5096
00012	11.03 %	2012	5.00	110.13	9.5193
00012	11.03 %	2012	25.00	110.38	9.4846
00012	11.03 %	2012	0.50	110.14	9.5179
00012	11.03 %	2012	5.00	110.18	9.5124
00012	11.03 %	2012	5.00	110.145	9.5172
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.20	9.5096
00012	11.03 %	2012	5.00	110.11	9.5221
00012	11.03 %	2012	5.00	110.145	9.5172
00012	11.03 %	2012	5.00	110.145	9.5172
00012	11.03 %	2012	5.00	110.225	9.5061
00012	11.03 %	2012	10.00	110.37	9.4860
00012	11.03 %	2012	5.00	110.40	9.4818
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	20.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	15.00	110.23	9.5054
00012	11.03 %	2012	25.00	110.36	9.4874
00012	11.03 %	2012	15.00	110.40	9.4818
00012	11.03 %	2012	5.00	110.40	9.4818
00012	11.03 %	2012	5.00	110.22	9.5068
00012	11.03 %	2012	5.00	110.36	9.4874
00012	11.03 %	2012	5.00	110.14	9.5179
00012	11.03 %	2012	5.00	110.13	9.5193
00012	11.03 %	2012	5.00	110.15	9.5166
00012	11.03 %	2012	5.00	110.15	9.5166
00012	11.03 %	2012	5.00	110.16	9.5152
82005	9.00 %	2013	1.00	99.29	9.0960
99020	11.83 %	2014	0.09	113.66	9.9489
01001	10.47 %	2015	0.50	104.87	9.8113
01004	10.45 %	2018	1.12	104.27	9.9181
01004	10.45 %	2018	0.30	104.40	9.9026
01004	10.45 %	2018	2.00	104.45	9.8966
01004	10.45 %	2018	2.00	104.63	9.8752
98025	12.60 %	2018	5.00	119.90	10.1338
00008	10.70 %	2020	0.05	105.65	10.0218
01006	10.25 %	2021	1.00	102.125	9.9983
Contract Date : August 06, 2001					
87006	11.00 %	2002	5.00	102.69	7.2824
97011	11.15 %	2002	10.00	103.95	7.2337
97011	11.15 %	2002	5.00	103.95	7.2337
97011	11.15 %	2002	5.00	103.95	7.2337
97011	11.15 %	2002	10.00	103.985	7.2001
97011	11.15 %	2002	5.00	103.98	7.2049
97011	11.15 %	2002	5.00	103.98	7.2049
97011	11.15 %	2002	5.00	103.98	7.2049
97011	11.15 %	2002	25.00	103.95	7.2337
97011	11.15 %	2002	5.00	103.96	7.2241
96016	13.82 %	2002	10.00	106.90	7.2549

98004	11.10	%	2003	5.00	105.75	7.3622
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	5.00	111.79	7.4709
94003	12.50	%	2004	10.00	111.85	7.4471
94003	12.50	%	2004	5.00	111.77	7.4788
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	10.00	111.77	7.4788
94003	12.50	%	2004	5.00	111.81	7.4629
94003	12.50	%	2004	5.00	111.77	7.4788
94003	12.50	%	2004	5.00	111.77	7.4788
94003	12.50	%	2004	5.00	111.795	7.4689
94003	12.50	%	2004	5.00	111.80	7.4669
94003	12.50	%	2004	5.00	111.80	7.4669
00007	9.90	%	2005	5.00	106.82	7.7433
00007	9.90	%	2005	5.00	106.80	7.7493
00007	9.90	%	2005	5.00	106.82	7.7433
00007	9.90	%	2005	5.00	106.84	7.7372
00007	9.90	%	2005	10.00	106.82	7.7433
00007	9.90	%	2005	10.00	106.80	7.7493
00011	10.20	%	2005	5.00	108.22	7.7331
00011	10.20	%	2005	25.00	108.20	7.7388
00011	10.20	%	2005	5.00	108.22	7.7331
00011	10.20	%	2005	5.00	108.22	7.7331
97010	11.19	%	2005	5.00	111.80	7.7166
97010	11.19	%	2005	5.00	111.80	7.7166
97010	11.19	%	2005	5.00	111.80	7.7166
97010	11.19	%	2005	0.40	111.80	7.7166
97010	11.19	%	2005	5.00	111.80	7.7166
97010	11.19	%	2005	5.00	111.82	7.7111
97010	11.19	%	2005	5.00	111.82	7.7111
97010	11.19	%	2005	5.00	111.79	7.7193
97010	11.19	%	2005	5.00	111.80	7.7166
97010	11.19	%	2005	5.00	111.78	7.7221
97010	11.19	%	2005	10.00	111.82	7.7111
97010	11.19	%	2005	5.00	111.80	7.7166
97010	11.19	%	2005	5.00	111.75	7.7303
99008	11.68	%	2006	5.00	114.48	7.9097
99008	11.68	%	2006	10.00	114.48	7.9097
99008	11.68	%	2006	5.00	114.46	7.9145
99008	11.68	%	2006	5.00	114.45	7.9169
99008	11.68	%	2006	5.00	114.51	7.9026
99008	11.68	%	2006	5.00	114.52	7.9002
99008	11.68	%	2006	5.00	114.47	7.9121
99008	11.68	%	2006	5.00	114.47	7.9121
99008	11.68	%	2006	5.00	114.47	7.9121
99008	11.68	%	2006	5.00	114.52	7.9002
99008	11.68	%	2006	5.00	114.47	7.9121
99008	11.68	%	2006	5.00	114.47	7.9121
99008	11.68	%	2006	5.00	114.52	7.9002

99008	11.68 %	2006	5.00	114.50	7.9049
99008	11.68 %	2006	5.00	114.52	7.9002
99008	11.68 %	2006	5.00	114.45	7.9169
99008	11.68 %	2006	5.00	114.49	7.9073
99008	11.68 %	2006	5.00	114.50	7.9049
99008	11.68 %	2006	5.00	114.49	7.9073
99008	11.68 %	2006	5.00	114.52	7.9002
99008	11.68 %	2006	5.00	114.46	7.9145
99008	11.68 %	2006	5.00	114.47	7.9121
99008	11.68 %	2006	5.00	114.48	7.9097
99008	11.68 %	2006	5.00	114.51	7.9026
99008	11.68 %	2006	5.00	114.50	7.9049
99008	11.68 %	2006	25.00	114.48	7.9097
99008	11.68 %	2006	5.00	114.46	7.9145
99008	11.68 %	2006	5.00	114.475	7.9109
99008	11.68 %	2006	5.00	114.52	7.9002
98005	11.75 %	2006	5.00	114.63	7.9482
98005	11.75 %	2006	5.00	114.63	7.9482
98005	11.75 %	2006	5.00	114.60	7.9553
98005	11.75 %	2006	5.00	114.63	7.9482
98005	11.75 %	2006	5.00	114.61	7.9529
98005	11.75 %	2006	5.00	114.59	7.9577
98005	11.75 %	2006	5.00	114.63	7.9482
00013	11.00 %	2006	5.00	112.38	7.9397
00013	11.00 %	2006	5.00	112.47	7.9190
00013	11.00 %	2006	5.00	112.50	7.9121
00013	11.00 %	2006	5.00	112.50	7.9121
00013	11.00 %	2006	5.00	112.49	7.9144
00013	11.00 %	2006	5.00	112.50	7.9121
00013	11.00 %	2006	5.00	112.48	7.9167
00013	11.00 %	2006	5.00	112.46	7.9213
98009	11.90 %	2007	5.00	116.63	8.2354
98009	11.90 %	2007	5.00	116.68	8.2255
98009	11.90 %	2007	5.00	116.68	8.2255
00016	11.40 %	2008	5.00	115.08	8.5144
00016	11.40 %	2008	10.00	115.14	8.5039
00016	11.40 %	2008	5.00	115.11	8.5091
00016	11.40 %	2008	10.00	115.11	8.5091
00016	11.40 %	2008	10.00	115.14	8.5039
00016	11.40 %	2008	5.00	115.145	8.5030
00016	11.40 %	2008	5.00	115.13	8.5056
00016	11.40 %	2008	5.00	115.135	8.5048
00016	11.40 %	2008	5.00	115.14	8.5039
00016	11.40 %	2008	5.00	115.08	8.5144
00016	11.40 %	2008	5.00	115.10	8.5109
00016	11.40 %	2008	10.00	115.09	8.5126
00016	11.40 %	2008	5.00	115.13	8.5056
00016	11.40 %	2008	5.00	115.12	8.5074
00016	11.40 %	2008	5.00	115.11	8.5091
00016	11.40 %	2008	5.00	115.13	8.5056
00016	11.40 %	2008	5.00	115.08	8.5144
00016	11.40 %	2008	5.00	115.08	8.5144
00016	11.40 %	2008	5.00	115.10	8.5109
00016	11.40 %	2008	5.00	115.15	8.5022
00016	11.40 %	2008	5.00	115.12	8.5074

00016	11.40 %	2008	5.00	115.095	8.5117
00016	11.40 %	2008	5.00	115.08	8.5144
00016	11.40 %	2008	5.00	115.12	8.5074
00016	11.40 %	2008	5.00	115.11	8.5091
00016	11.40 %	2008	5.00	115.09	8.5126
00016	11.40 %	2008	5.00	115.08	8.5144
00016	11.40 %	2008	5.00	115.08	8.5144
00016	11.40 %	2008	5.00	115.13	8.5056
00016	11.40 %	2008	10.00	115.13	8.5056
99006	11.99 %	2009	5.00	115.65	9.1049
99006	11.99 %	2009	5.00	115.675	9.1007
99006	11.99 %	2009	5.00	115.67	9.1016
99006	11.99 %	2009	5.00	115.65	9.1049
99006	11.99 %	2009	5.00	115.65	9.1049
99006	11.99 %	2009	5.00	115.675	9.1007
99006	11.99 %	2009	5.00	115.70	9.0965
99006	11.99 %	2009	10.00	115.70	9.0965
99006	11.99 %	2009	5.00	115.70	9.0965
99006	11.99 %	2009	10.00	115.71	9.0949
99006	11.99 %	2009	10.00	115.74	9.0899
99006	11.99 %	2009	5.00	115.65	9.1049
99006	11.99 %	2009	10.00	115.65	9.1049
99006	11.99 %	2009	5.00	115.70	9.0965
99006	11.99 %	2009	5.00	115.70	9.0965
99006	11.99 %	2009	5.00	115.70	9.0965
99006	11.99 %	2009	10.00	115.67	9.1016
99006	11.99 %	2009	5.00	115.71	9.0949
99004	12.29 %	2010	5.00	115.08	9.6453
98015	12.25 %	2010	5.00	115.10	9.6780
00014	11.30 %	2010	5.00	113.08	9.1329
00014	11.30 %	2010	5.00	113.08	9.1329
00014	11.30 %	2010	5.00	113.05	9.1375
00014	11.30 %	2010	5.00	113.09	9.1314
00014	11.30 %	2010	5.00	113.09	9.1314
00014	11.30 %	2010	5.00	113.08	9.1329
00014	11.30 %	2010	5.00	113.09	9.1314
00014	11.30 %	2010	5.00	113.09	9.1314
00014	11.30 %	2010	5.00	113.09	9.1314
00014	11.30 %	2010	10.00	113.10	9.1299
00014	11.30 %	2010	5.00	113.08	9.1329
00014	11.30 %	2010	5.00	113.10	9.1299
00014	11.30 %	2010	5.00	113.09	9.1314
00014	11.30 %	2010	5.00	113.12	9.1268
00014	11.30 %	2010	5.00	113.10	9.1299
00014	11.30 %	2010	10.00	113.08	9.1329
00014	11.30 %	2010	5.00	113.08	9.1329
00014	11.30 %	2010	10.00	113.08	9.1329
00014	11.30 %	2010	5.00	113.05	9.1375
00014	11.30 %	2010	10.00	113.05	9.1375
00014	11.30 %	2010	5.00	113.11	9.1283
00014	11.30 %	2010	5.00	113.105	9.1291
99005	12.32 %	2011	5.00	115.65	9.7521
99005	12.32 %	2011	10.00	115.65	9.7521
01007	9.39 %	2011	10.00	101.015	9.2289
01007	9.39 %	2011	5.00	100.93	9.2421

01007	9.39 %	2011	5.00	101.01	9.2297
01007	9.39 %	2011	5.00	101.02	9.2282
01007	9.39 %	2011	5.00	101.02	9.2282
01007	9.39 %	2011	10.00	101.00	9.2313
01007	9.39 %	2011	5.00	101.02	9.2282
01007	9.39 %	2011	5.00	101.02	9.2282
01007	9.39 %	2011	5.00	101.00	9.2313
01007	9.39 %	2011	5.00	100.98	9.2344
01007	9.39 %	2011	10.00	101.00	9.2313
01007	9.39 %	2011	10.00	100.98	9.2344
01007	9.39 %	2011	10.00	101.00	9.2313
01007	9.39 %	2011	5.00	101.00	9.2313
01007	9.39 %	2011	4.959	100.96	9.2375
01007	9.39 %	2011	5.00	101.02	9.2282
01007	9.39 %	2011	5.00	100.95	9.2390
01007	9.39 %	2011	5.00	100.99	9.2328
01007	9.39 %	2011	10.00	101.00	9.2313
91020	12.00 %	2011	7.35	115.02	9.6490
00017	11.50 %	2011	0.50	114.22	9.3181
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	5.00	114.34	9.3013
00017	11.50 %	2011	5.00	114.32	9.3041
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.36	9.2986
00017	11.50 %	2011	5.00	114.335	9.3020
00017	11.50 %	2011	5.00	114.34	9.3013
00017	11.50 %	2011	5.00	114.34	9.3013
00017	11.50 %	2011	5.00	114.32	9.3041
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.34	9.3013
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	5.00	114.36	9.2986
00017	11.50 %	2011	5.00	114.36	9.2986
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	15.00	114.22	9.3181
00017	11.50 %	2011	10.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.34	9.3013
00017	11.50 %	2011	5.00	114.34	9.3013
00017	11.50 %	2011	5.00	114.30	9.3069
00017	11.50 %	2011	5.00	114.36	9.2986
00017	11.50 %	2011	5.00	114.36	9.2986
00017	11.50 %	2011	10.00	114.35	9.3000
00017	11.50 %	2011	5.00	114.36	9.2986
00017	11.50 %	2011	5.00	114.31	9.3055
00017	11.50 %	2011	5.00	114.34	9.3013
00017	11.50 %	2011	5.00	114.35	9.3000

00017	11.50	%	2011	5.00	114.35	9.3000
00017	11.50	%	2011	5.00	114.33	9.3027
00017	11.50	%	2011	5.00	114.30	9.3069
00017	11.50	%	2011	5.00	114.35	9.3000
00017	11.50	%	2011	5.00	114.29	9.3083
00017	11.50	%	2011	15.00	114.21	9.3195
00017	11.50	%	2011	10.00	114.31	9.3055
00017	11.50	%	2011	5.00	114.33	9.3027
00017	11.50	%	2011	5.00	114.30	9.3069
00017	11.50	%	2011	5.00	114.32	9.3041
00017	11.50	%	2011	5.00	114.34	9.3013
00017	11.50	%	2011	5.00	114.36	9.2986
00017	11.50	%	2011	10.00	114.34	9.3013
00012	11.03	%	2012	10.00	110.36	9.4868
00012	11.03	%	2012	5.00	110.37	9.4854
00012	11.03	%	2012	5.00	110.325	9.4916
00012	11.03	%	2012	5.00	110.35	9.4882
00012	11.03	%	2012	5.00	110.315	9.4930
00012	11.03	%	2012	5.00	110.38	9.4840
00012	11.03	%	2012	5.00	110.33	9.4909
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.36	9.4868
00012	11.03	%	2012	5.00	110.40	9.4812
00012	11.03	%	2012	5.00	110.38	9.4840
00012	11.03	%	2012	5.00	110.38	9.4840
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.35	9.4882
00012	11.03	%	2012	5.00	110.36	9.4868
00012	11.03	%	2012	5.00	110.37	9.4854
00012	11.03	%	2012	10.00	110.38	9.4840
00012	11.03	%	2012	10.00	110.315	9.4930
00012	11.03	%	2012	10.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.35	9.4882
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	5.00	110.35	9.4882
00012	11.03	%	2012	5.00	110.33	9.4909
00012	11.03	%	2012	5.00	110.30	9.4951
00012	11.03	%	2012	5.00	110.33	9.4909
00012	11.03	%	2012	5.00	110.32	9.4923
00012	11.03	%	2012	5.00	110.32	9.4923
00012	11.03	%	2012	5.00	110.345	9.4889
00012	11.03	%	2012	5.00	110.35	9.4882
00012	11.03	%	2012	10.00	110.35	9.4882
00012	11.03	%	2012	5.00	110.36	9.4868
00012	11.03	%	2012	5.00	110.36	9.4868
00012	11.03	%	2012	5.00	110.36	9.4868
00012	11.03	%	2012	5.00	110.35	9.4882
00012	11.03	%	2012	5.00	110.34	9.4895
00012	11.03	%	2012	10.00	110.30	9.4951
00012	11.03	%	2012	5.00	110.31	9.4937

00012	11.03 %	2012	10.00	110.39	9.4826
00012	11.03 %	2012	5.00	110.34	9.4895
00012	11.03 %	2012	5.00	110.31	9.4937
00012	11.03 %	2012	10.00	110.34	9.4895
00012	11.03 %	2012	10.00	110.37	9.4854
00012	11.03 %	2012	5.00	110.32	9.4923
00012	11.03 %	2012	5.00	110.32	9.4923
00012	11.03 %	2012	2.00	110.30	9.4951
00012	11.03 %	2012	5.00	110.34	9.4895
00012	11.03 %	2012	5.00	110.35	9.4882
00012	11.03 %	2012	5.00	110.34	9.4895
00012	11.03 %	2012	5.00	110.33	9.4909
00012	11.03 %	2012	5.00	110.34	9.4895
00012	11.03 %	2012	5.00	110.315	9.4930
00012	11.03 %	2012	5.00	110.37	9.4854
01005	9.81 %	2013	10.00	102.51	9.4491
01001	10.47 %	2015	5.00	104.98	9.7970
01001	10.47 %	2015	5.00	105.50	9.7294
01001	10.47 %	2015	5.00	104.95	9.8009
01001	10.47 %	2015	5.00	104.95	9.8009
01001	10.47 %	2015	5.00	104.95	9.8009
01001	10.47 %	2015	5.00	105.00	9.7944
01001	10.47 %	2015	5.00	104.94	9.8022
99019	12.30 %	2016	0.92	117.15	10.0528
99019	12.30 %	2016	1.08	117.15	10.0528
98025	12.60 %	2018	0.11	119.50	10.1765
98025	12.60 %	2018	5.00	120.00	10.1228
00018	11.60 %	2020	1.00	112.35	10.1302
01006	10.25 %	2021	0.50	102.45	9.9610
01006	10.25 %	2021	10.00	102.16	9.9942
01006	10.25 %	2021	5.00	102.20	9.9896
01006	10.25 %	2021	5.00	102.20	9.9896
01006	10.25 %	2021	10.00	102.20	9.9896
01006	10.25 %	2021	10.00	102.20	9.9896
01006	10.25 %	2021	10.00	102.25	9.9839
01006	10.25 %	2021	10.00	102.15	9.9953
01006	10.25 %	2021	5.00	102.17	9.9931
01006	10.25 %	2021	5.00	102.15	9.9953
Total			3046.459		

B. State Government Securities

Contract Date : August 04, 2001

99229	11.77% ANDHRA PRADESH				
	GOVT STOCK 2009	6.0427	111.65	9.6524	
Total		6.0427			

C. Treasury Bills

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

NIL

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

Contract Date : August 06, 2001

12/10/2001	6.00	98.7493	6.8809
Total	6.00		

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

NIL

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

Contract Date : August 04, 2001			
31/05/2002	3.00	94.3680	7.2413
Contract Date : August 06, 2001			
06/09/2001	2.00	99.4090	6.9807
21/03/2002	25.00	95.7255	7.1603
02/05/2002	10.00	94.9279	7.2301
26/07/2002	5.00	93.3966	7.2700
26/07/2002	5.00	93.3712	7.3000
26/07/2002	5.00	93.3966	7.2700
Total	55.00		

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					
94009	11.75 % 2001	25.00	100.25	6.60	1
94009	11.75 % 2001	10.00	100.25	6.70	7
94009	11.75 % 2001	25.00	100.25	6.60	1
97004	12.69 % 2002	25.00	103.90	6.70	7
97004	12.69 % 2002	25.00	103.90	6.70	7
97004	12.69 % 2002	25.00	103.90	6.70	7
97004	12.69 % 2002	25.00	103.90	6.70	7
76004	6.50 % 2002	25.00	99.00	6.60	3
76004	6.50 % 2002	25.00	99.00	6.60	3
98004	11.10 % 2003	20.00	105.65	6.70	3
98004	11.10 % 2003	20.00	105.65	6.70	3
94003	12.50 % 2004	55.00	111.75	6.60	1
94003	12.50 % 2004	5.00	111.65	6.95	1
94003	12.50 % 2004	25.00	111.75	6.60	1
94003	12.50 % 2004	120.00	111.75	6.60	1
97007	12.59 % 2004	25.00	112.40	6.60	3
97007	12.59 % 2004	25.00	112.40	6.60	3
97007	12.59 % 2004	25.00	112.40	6.60	3
00011	10.20 % 2005	20.00	108.20	6.75	1
97010	11.19 % 2005	25.00	111.70	6.70	2
97010	11.19 % 2005	20.00	111.60	6.75	1
97010	11.19 % 2005	25.00	111.70	6.70	2
00016	11.40 % 2008	5.00	100.00	8.15	3
00016	11.40 % 2008	15.00	115.05	6.80	1
99006	11.99 % 2009	10.00	115.00	6.60	3
99006	11.99 % 2009	10.00	115.00	6.60	3
99006	11.99 % 2009	10.00	115.00	6.60	3
99004	12.29 % 2010	10.00	114.85	6.60	3
99004	12.29 % 2010	10.00	114.85	6.60	3
99004	12.29 % 2010	10.00	114.85	6.60	3

00014	11.30 %	2010	10.00	112.95	6.60	3
00014	11.30 %	2010	10.00	112.95	6.60	3
00014	11.30 %	2010	5.00	112.90	6.95	1
99005	12.32 %	2011	10.00	115.40	6.60	3
99005	12.32 %	2011	10.00	115.40	6.60	3
99005	12.32 %	2011	10.00	115.40	6.60	3
99005	12.32 %	2011	10.00	115.40	6.60	3
01007	9.39 %	2011	4.00	101.00	6.55	1
01007	9.39 %	2011	15.00	101.00	6.60	3
01007	9.39 %	2011	15.00	101.00	6.60	3
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	5.00	101.00	6.60	1
01007	9.39 %	2011	25.00	100.95	6.60	3
01007	9.39 %	2011	15.00	101.00	6.60	3
01007	9.39 %	2011	5.00	101.00	6.55	1
01007	9.39 %	2011	5.00	101.00	6.55	1
01007	9.39 %	2011	25.00	100.95	6.60	3
01007	9.39 %	2011	25.00	100.95	6.60	3
01007	9.39 %	2011	25.00	100.95	6.60	3
01005	9.81 %	2013	15.00	102.40	6.60	3
01005	9.81 %	2013	15.00	102.40	6.60	3
01005	9.81 %	2013	15.00	102.40	6.60	3
01005	9.81 %	2013	5.00	102.10	7.00	2
01005	9.81 %	2013	5.00	102.10	7.00	2
01005	9.81 %	2013	15.00	102.40	6.60	3
98021	12.40 %	2013	10.00	116.60	6.60	3
98021	12.40 %	2013	10.00	116.60	6.60	3
01004	10.45 %	2018	25.00	104.75	6.60	3
01004	10.45 %	2018	25.00	104.75	6.60	3
01004	10.45 %	2018	25.00	104.75	6.60	3
01004	10.45 %	2018	25.00	104.75	6.60	3
01004	10.45 %	2018	25.00	104.75	6.60	3
98025	12.60 %	2018(ON TAP)	7.00	116.50	9.25	14
01006	10.25 %	2021	5.00	101.85	7.10	4
01006	10.25 %	2021	5.00	101.85	7.10	4
01006	10.25 %	2021	15.00	102.10	6.60	3
01006	10.25 %	2021	15.00	102.10	6.60	3
01006	10.25 %	2021	5.00	101.00	7.00	1
01006	10.25 %	2021	92.00	102.00	6.60	3
01006	10.25 %	2021	15.00	102.10	6.60	3
Total			1348.00			
B. State Government Securities						
01252	10.25%	G.S.2021	10.00	100.00	6.60	3
01252	10.25%	G.S.2021	10.00	100.00	6.60	3
01252	10.25%	G.S.2021	10.00	100.00	6.60	3
01252	10.25%	G.S.2021	10.00	100.00	6.60	3
Total			40.00			

C. Treasury Bills

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

NIL

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

NIL

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

NIL

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

14/06/2002	25.00	94.1643	6.70	1
26/07/2002	20.00	93.2800	6.70	3
26/07/2002	20.00	93.2800	6.70	3
26/07/2002	20.00	93.2800	6.70	3
26/07/2002	20.00	93.2800	6.70	3
Total	105.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 06 August 2001

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