

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 10 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 08, 2001				
00017	11.50 % 2011	5.00	114.10	9.3342
00012	11.03 % 2012	5.00	110.15	9.5154
00012	11.03 % 2012	10.00	110.185	9.5105
00012	11.03 % 2012	5.00	110.17	9.5126
Contract Date : August 09, 2001				
94009	11.75 % 2001	35.00	100.177	7.4740
94009	11.75 % 2001	30.00	100.177	7.4740
87006	11.00 % 2002	5.00	102.71	7.2166
97011	11.15 % 2002	5.00	103.925	7.2303
97011	11.15 % 2002	5.00	103.93	7.2255
98004	11.10 % 2003	25.00	105.785	7.3238
98004	11.10 % 2003	5.00	105.76	7.3394
94003	12.50 % 2004	5.00	111.80	7.4538
94003	12.50 % 2004	5.00	111.80	7.4538
94003	12.50 % 2004	5.00	111.79	7.4578
94003	12.50 % 2004	5.00	111.79	7.4578
94003	12.50 % 2004	20.00	111.73	7.4816
94003	12.50 % 2004	15.00	111.80	7.4538
94003	12.50 % 2004	5.00	111.75	7.4736
94003	12.50 % 2004	5.00	111.75	7.4736
94003	12.50 % 2004	10.00	111.75	7.4736
94003	12.50 % 2004	25.00	111.80	7.4538
94003	12.50 % 2004	15.00	111.73	7.4816
94003	12.50 % 2004	5.00	111.78	7.4617
98008	11.50 % 2004	9.056	109.48	7.6039
97007	12.59 % 2004	5.00	112.51	7.6269
97007	12.59 % 2004	5.00	112.50	7.6306
00007	9.90 % 2005	5.00	106.92	7.7090
00007	9.90 % 2005	5.00	106.95	7.7000
00011	10.20 % 2005	5.00	108.28	7.7113
00011	10.20 % 2005	5.00	108.28	7.7113
00011	10.20 % 2005	10.00	108.21	7.7313
00011	10.20 % 2005	10.00	108.22	7.7285
00011	10.20 % 2005	5.00	108.32	7.6999
00011	10.20 % 2005	5.00	108.31	7.7028
95012	14.00 % 2005 (INSTA	25.00	119.70	8.2232
99008	11.68 % 2006	5.00	114.57	7.8832
99008	11.68 % 2006	5.00	114.55	7.8880
99008	11.68 % 2006	5.00	114.57	7.8832

99008	11.68	%	2006	5.00	114.55	7.8880
99008	11.68	%	2006	5.00	114.55	7.8880
99008	11.68	%	2006	5.00	114.55	7.8880
99008	11.68	%	2006	10.00	114.48	7.9047
99008	11.68	%	2006	10.00	114.52	7.8952
99008	11.68	%	2006	5.00	114.53	7.8928
99008	11.68	%	2006	5.00	114.57	7.8832
99008	11.68	%	2006	5.00	114.59	7.8785
99008	11.68	%	2006	5.00	114.57	7.8832
99008	11.68	%	2006	5.00	114.57	7.8832
99008	11.68	%	2006	5.00	114.47	7.9071
99008	11.68	%	2006	5.00	114.48	7.9047
98005	11.75	%	2006	5.00	114.58	7.9551
98005	11.75	%	2006	5.00	114.65	7.9384
00013	11.00	%	2006	5.00	112.57	7.8917
00013	11.00	%	2006	5.00	112.55	7.8963
00013	11.00	%	2006	5.00	112.55	7.8963
00013	11.00	%	2006	5.00	112.55	7.8963
00013	11.00	%	2006	5.00	112.55	7.8963
00013	11.00	%	2006	5.00	112.56	7.8940
00013	11.00	%	2006	5.00	112.57	7.8917
98009	11.90	%	2007	5.00	116.73	8.2117
98009	11.90	%	2007	5.00	116.75	8.2077
98009	11.90	%	2007	5.00	116.70	8.2176
98009	11.90	%	2007	25.00	116.70	8.2176
98009	11.90	%	2007	5.00	116.75	8.2077
98009	11.90	%	2007	5.00	116.75	8.2077
00016	11.40	%	2008	5.00	115.11	8.5071
00016	11.40	%	2008	5.00	115.11	8.5071
00016	11.40	%	2008	10.00	115.10	8.5088
00016	11.40	%	2008	15.00	114.99	8.5281
00016	11.40	%	2008	5.00	115.11	8.5071
00016	11.40	%	2008	5.00	115.06	8.5158
00016	11.40	%	2008	30.00	114.98	8.5298
00016	11.40	%	2008	20.00	114.98	8.5298
00016	11.40	%	2008	10.00	115.00	8.5263
00016	11.40	%	2008	5.00	115.11	8.5071
00016	11.40	%	2008	5.00	115.12	8.5054
00016	11.40	%	2008	5.00	115.12	8.5054
00016	11.40	%	2008	5.00	115.12	8.5054
00016	11.40	%	2008	5.00	115.12	8.5054
00016	11.40	%	2008	5.00	115.00	8.5263
00016	11.40	%	2008	5.00	115.10	8.5088
00016	11.40	%	2008	5.00	115.10	8.5088
00016	11.40	%	2008	5.00	115.10	8.5088
00016	11.40	%	2008	5.00	115.10	8.5088
00016	11.40	%	2008	10.00	115.05	8.5176
00016	11.40	%	2008	5.00	115.12	8.5054
00016	11.40	%	2008	5.00	115.00	8.5263
00016	11.40	%	2008	5.00	115.10	8.5088
00016	11.40	%	2008	10.00	115.05	8.5176
00016	11.40	%	2008	5.00	115.00	8.5263
00016	11.40	%	2008	5.00	115.11	8.5071
00016	11.40	%	2008	5.00	115.11	8.5071
00016	11.40	%	2008	5.00	115.10	8.5088
00016	11.40	%	2008	5.00	115.08	8.5123

00016	11.40	%	2008	5.00	115.02	8.5228
00016	11.40	%	2008	10.00	115.01	8.5246
00016	11.40	%	2008	5.00	115.07	8.5141
00016	11.40	%	2008	20.00	115.00	8.5263
99006	11.99	%	2009	5.00	115.84	9.0713
99006	11.99	%	2009	5.00	115.84	9.0713
99006	11.99	%	2009	5.00	115.84	9.0713
99006	11.99	%	2009	10.00	115.83	9.0730
99006	11.99	%	2009	5.00	115.83	9.0730
99006	11.99	%	2009	5.00	115.80	9.0780
99006	11.99	%	2009	5.00	115.82	9.0746
99006	11.99	%	2009	5.00	115.755	9.0855
99006	11.99	%	2009	5.00	115.80	9.0780
99006	11.99	%	2009	5.00	115.82	9.0746
99006	11.99	%	2009	5.00	115.82	9.0746
99006	11.99	%	2009	5.00	115.82	9.0746
99006	11.99	%	2009	5.00	115.84	9.0713
99006	11.99	%	2009	5.00	115.835	9.0721
99006	11.99	%	2009	5.00	115.76	9.0847
99006	11.99	%	2009	10.00	115.825	9.0738
99006	11.99	%	2009	25.00	115.79	9.0797
99004	12.29	%	2010	5.00	115.33	9.6035
98015	12.25	%	2010	5.00	115.00	9.6918
98015	12.25	%	2010	10.00	115.28	9.6486
00014	11.30	%	2010	5.00	113.07	9.1329
00014	11.30	%	2010	5.00	113.08	9.1314
00014	11.30	%	2010	4.444	113.00	9.1436
00014	11.30	%	2010	5.00	113.09	9.1299
00014	11.30	%	2010	5.00	113.09	9.1299
00014	11.30	%	2010	5.00	113.09	9.1299
00014	11.30	%	2010	5.00	113.07	9.1329
00014	11.30	%	2010	5.00	113.07	9.1329
00014	11.30	%	2010	5.00	113.08	9.1314
00014	11.30	%	2010	5.00	113.09	9.1299
00014	11.30	%	2010	5.00	113.09	9.1299
00014	11.30	%	2010	5.00	113.09	9.1299
00014	11.30	%	2010	5.00	113.08	9.1314
00014	11.30	%	2010	10.00	113.07	9.1329
00014	11.30	%	2010	5.00	113.08	9.1314
99005	12.32	%	2011	10.00	115.70	9.7430
99005	12.32	%	2011	5.00	115.72	9.7401
99005	12.32	%	2011	5.00	115.72	9.7401
00010	10.95	%	2011	10.00	110.29	9.3219
00010	10.95	%	2011	4.95	110.34	9.3145
00010	10.95	%	2011	5.00	110.31	9.3189
00010	10.95	%	2011	5.00	110.25	9.3278
01007	9.39	%	2011	1.00	100.90	9.2465
01007	9.39	%	2011	10.00	100.97	9.2357
01007	9.39	%	2011	0.50	100.95	9.2388
01007	9.39	%	2011	0.50	100.94	9.2403
01007	9.39	%	2011	5.00	100.98	9.2341
01007	9.39	%	2011	10.00	101.00	9.2310
01007	9.39	%	2011	5.00	100.87	9.2512
01007	9.39	%	2011	0.50	101.01	9.2295
01007	9.39	%	2011	10.00	100.86	9.2528
01007	9.39	%	2011	5.00	100.97	9.2357

01007	9.39 %	2011	15.00	100.90	9.2465
01007	9.39 %	2011	5.00	100.75	9.2699
01007	9.39 %	2011	10.00	100.86	9.2528
01007	9.39 %	2011	10.00	100.86	9.2528
01007	9.39 %	2011	10.00	100.86	9.2528
01007	9.39 %	2011	10.00	100.86	9.2528
01007	9.39 %	2011	10.00	100.86	9.2528
01007	9.39 %	2011	5.00	100.86	9.2528
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.16	9.3254
00017	11.50 %	2011	3.00	114.21	9.3185
00017	11.50 %	2011	2.00	114.20	9.3199
00017	11.50 %	2011	5.00	114.185	9.3219
00017	11.50 %	2011	10.00	114.20	9.3199
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.27	9.3101
00017	11.50 %	2011	5.00	114.27	9.3101
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.21	9.3185
00017	11.50 %	2011	10.00	114.25	9.3129
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.22	9.3171
00017	11.50 %	2011	5.00	114.17	9.3240
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	10.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.20	9.3199
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	10.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	10.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.19	9.3213
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.27	9.3101
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.27	9.3101

00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.15	9.3268
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.27	9.3101
00017	11.50 %	2011	10.00	114.27	9.3101
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	10.00	114.30	9.3059
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.26	9.3115
00017	11.50 %	2011	5.00	114.28	9.3087
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.29	9.3073
00017	11.50 %	2011	5.00	114.27	9.3101
00012	11.03 %	2012	5.00	110.35	9.4873
00012	11.03 %	2012	5.00	110.30	9.4942
00012	11.03 %	2012	5.00	110.33	9.4901
00012	11.03 %	2012	5.00	110.35	9.4873
00012	11.03 %	2012	5.00	110.33	9.4901
00012	11.03 %	2012	5.00	110.365	9.4852
00012	11.03 %	2012	10.00	110.36	9.4859
00012	11.03 %	2012	1.00	110.09	9.5235
00012	11.03 %	2012	5.00	110.01	9.5347
00012	11.03 %	2012	5.00	110.32	9.4915
00012	11.03 %	2012	5.00	110.33	9.4901
00012	11.03 %	2012	5.00	110.32	9.4915
00012	11.03 %	2012	5.00	110.36	9.4859
00012	11.03 %	2012	5.00	110.35	9.4873
00012	11.03 %	2012	5.00	110.355	9.4866
00012	11.03 %	2012	5.00	110.32	9.4915
00012	11.03 %	2012	5.00	110.33	9.4901
00012	11.03 %	2012	10.00	110.36	9.4859
01005	9.81 %	2013	5.00	102.00	9.5205
01005	9.81 %	2013	5.00	102.11	9.5050
01005	9.81 %	2013	5.00	102.10	9.5064
01005	9.81 %	2013	5.00	102.10	9.5064
01005	9.81 %	2013	5.00	102.08	9.5092
01005	9.81 %	2013	15.00	102.00	9.5205
01005	9.81 %	2013	20.00	102.00	9.5205
01005	9.81 %	2013	10.00	102.00	9.5205
01005	9.81 %	2013	10.00	102.00	9.5205
01005	9.81 %	2013	6.00	102.11	9.5050
01005	9.81 %	2013	25.00	102.10	9.5064
01005	9.81 %	2013	5.00	102.05	9.5135
01005	9.81 %	2013	10.00	102.00	9.5205
01005	9.81 %	2013	5.00	102.06	9.5120
01005	9.81 %	2013	5.00	102.09	9.5078
01005	9.81 %	2013	5.00	102.10	9.5064
01005	9.81 %	2013	10.00	102.05	9.5135
01005	9.81 %	2013	20.00	102.10	9.5064
01005	9.81 %	2013	10.00	102.10	9.5064

01005	9.81 %	2013	5.00	102.09	9.5078
01005	9.81 %	2013	5.00	102.05	9.5135
01005	9.81 %	2013	5.00	102.10	9.5064
01005	9.81 %	2013	5.00	102.09	9.5078
01005	9.81 %	2013	5.00	102.12	9.5036
01005	9.81 %	2013	15.00	102.125	9.5029
01005	9.81 %	2013	10.00	102.05	9.5135
01005	9.81 %	2013	20.00	102.00	9.5205
01005	9.81 %	2013	10.00	102.00	9.5205
01005	9.81 %	2013	15.00	102.11	9.5050
01005	9.81 %	2013	10.00	102.11	9.5050
01005	9.81 %	2013	10.00	102.10	9.5064
01005	9.81 %	2013	10.00	102.10	9.5064
01005	9.81 %	2013	5.00	102.00	9.5205
01005	9.81 %	2013	5.00	102.09	9.5078
01005	9.81 %	2013	5.00	102.11	9.5050
01005	9.81 %	2013	5.00	102.12	9.5036
01005	9.81 %	2013	5.00	102.00	9.5205
01005	9.81 %	2013	5.00	102.11	9.5050
01005	9.81 %	2013	5.00	102.085	9.5085
01005	9.81 %	2013	5.00	102.09	9.5078
01005	9.81 %	2013	10.00	102.115	9.5043
01005	9.81 %	2013	10.00	102.12	9.5036
01005	9.81 %	2013	10.00	102.13	9.5022
01005	9.81 %	2013	10.00	102.11	9.5050
01005	9.81 %	2013	5.00	102.10	9.5064
01005	9.81 %	2013	5.00	102.10	9.5064
98021	12.40 %	2013	0.50	117.10	9.9318
98021	12.40 %	2013	20.00	117.00	9.9447
98021	12.40 %	2013	10.00	117.00	9.9447
99020	11.83 %	2014	10.00	114.125	9.8901
99020	11.83 %	2014	5.00	114.12	9.8907
00015	11.43 %	2015	10.00	111.45	9.9007
00015	11.43 %	2015	5.00	111.47	9.8982
00015	11.43 %	2015	1.00	111.60	9.8822
00015	11.43 %	2015	10.00	111.55	9.8884
00015	11.43 %	2015	20.00	111.55	9.8884
00015	11.43 %	2015	5.00	111.50	9.8945
00015	11.43 %	2015	5.00	111.54	9.8896
00015	11.43 %	2015	5.00	111.50	9.8945
00015	11.43 %	2015	5.00	111.40	9.9069
00015	11.43 %	2015	10.00	111.55	9.8884
00015	11.43 %	2015	2.00	111.35	9.9130
00015	11.43 %	2015	10.00	111.50	9.8945
00015	11.43 %	2015	5.00	111.50	9.8945
99019	12.30 %	2016	5.00	116.83	10.0893
01004	10.45 %	2018	173.389	104.55	9.8846
01004	10.45 %	2018	10.00	104.50	9.8905
01004	10.45 %	2018	5.00	104.50	9.8905
01004	10.45 %	2018	5.00	104.40	9.9025
01004	10.45 %	2018	5.00	104.45	9.8965
98025	12.60 %	2018	1.00	117.87	10.3536
01008	10.03 %	2019	15.00	100.67	9.9493
01008	10.03 %	2019	2.00	100.70	9.9457
01008	10.03 %	2019	1.00	100.60	9.9577

01008	10.03 %	2019	1.00	100.75	9.9397
01008	10.03 %	2019	5.00	100.75	9.9397
01008	10.03 %	2019	5.00	100.78	9.9361
01008	10.03 %	2019	1.00	100.65	9.9517
01008	10.03 %	2019	0.15	100.84	9.9289
01008	10.03 %	2019	5.00	100.77	9.9373
01008	10.03 %	2019	1.87	100.62	9.9553
01008	10.03 %	2019	3.129	99.95	10.0361
01008	10.03 %	2019	0.001	100.80	9.9337
01008	10.03 %	2019	5.00	100.74	9.9409
01008	10.03 %	2019	1.00	100.68	9.9481
01008	10.03 %	2019	5.00	100.65	9.9517
01008	10.03 %	2019	10.00	100.53	9.9661
01008	10.03 %	2019	5.00	100.72	9.9433
01008	10.03 %	2019	5.00	100.60	9.9577
01008	10.03 %	2019	25.00	100.50	9.9697
01008	10.03 %	2019	0.85	100.85	9.9277
01008	10.03 %	2019	2.00	100.65	9.9517
01008	10.03 %	2019	1.00	100.70	9.9457
01008	10.03 %	2019	10.00	100.74	9.9409
01008	10.03 %	2019	10.00	100.74	9.9409
01008	10.03 %	2019	5.00	100.82	9.9313
01008	10.03 %	2019	10.00	100.84	9.9289
01008	10.03 %	2019	0.50	100.80	9.9337
01008	10.03 %	2019	5.00	100.72	9.9433
01008	10.03 %	2019	2.00	100.90	9.9218
01008	10.03 %	2019	5.00	100.55	9.9637
01008	10.03 %	2019	1.00	100.65	9.9517
01008	10.03 %	2019	5.00	100.75	9.9397
01008	10.03 %	2019	5.00	100.75	9.9397
01008	10.03 %	2019	1.00	100.91	9.9206
01008	10.03 %	2019	0.35	100.84	9.9289
01008	10.03 %	2019	1.00	100.80	9.9337
01008	10.03 %	2019	5.00	100.30	9.9938
01008	10.03 %	2019	5.00	100.65	9.9517
01008	10.03 %	2019	5.00	100.80	9.9337
01008	10.03 %	2019	5.00	100.59	9.9589
01008	10.03 %	2019	10.00	100.84	9.9289
01008	10.03 %	2019	25.00	100.60	9.9577
01008	10.03 %	2019	20.00	100.84	9.9289
01008	10.03 %	2019	5.00	100.865	9.9259
01008	10.03 %	2019	5.00	100.54	9.9649
00018	11.60 %	2020	0.09	112.85	10.0760
00018	11.60 %	2020	0.20	112.85	10.0760
01006	10.25 %	2021	0.05	102.30	9.9780
01006	10.25 %	2021	0.02	102.30	9.9780
01006	10.25 %	2021	0.50	102.25	9.9838
01006	10.25 %	2021	3.00	101.70	10.0471
01006	10.25 %	2021	5.00	102.14	9.9964
Contract Date : August 10, 2001					
94009	11.75 %	2001	4.75	100.165	7.5065
94009	11.75 %	2001	10.00	100.182	7.0940
94009	11.75 %	2001	10.00	100.18	7.1530
87006	11.00 %	2002	20.00	102.697	7.2202
97011	11.15 %	2002	5.00	103.93	7.2162

97011	11.15 %	2002	5.00	103.945	7.2017
97011	11.15 %	2002	10.00	103.925	7.2211
97011	11.15 %	2002	10.00	103.935	7.2114
97011	11.15 %	2002	5.00	103.94	7.2066
97011	11.15 %	2002	10.00	103.94	7.2066
97011	11.15 %	2002	25.00	103.94	7.2066
97011	11.15 %	2002	10.00	103.94	7.2066
98004	11.10 %	2003	5.00	105.81	7.3025
98014	11.75 %	2003	30.00	107.69	7.3191
97008	11.83 %	2003	5.00	107.95	7.3435
97008	11.83 %	2003	5.00	107.95	7.3435
94003	12.50 %	2004	5.00	111.84	7.4335
94003	12.50 %	2004	5.00	111.84	7.4335
94003	12.50 %	2004	5.00	111.84	7.4335
94003	12.50 %	2004	10.00	111.84	7.4335
94003	12.50 %	2004	5.00	111.91	7.4057
94003	12.50 %	2004	5.00	111.84	7.4335
94003	12.50 %	2004	5.00	111.86	7.4256
94003	12.50 %	2004	5.00	111.85	7.4295
94003	12.50 %	2004	5.00	111.85	7.4295
94003	12.50 %	2004	10.00	111.84	7.4335
94003	12.50 %	2004	5.00	111.895	7.4117
94003	12.50 %	2004	5.00	111.76	7.4653
94003	12.50 %	2004	5.00	111.90	7.4097
94003	12.50 %	2004	5.00	111.85	7.4295
94003	12.50 %	2004	5.00	111.83	7.4375
94003	12.50 %	2004	5.00	111.84	7.4335
94003	12.50 %	2004	5.00	111.84	7.4335
94003	12.50 %	2004	5.00	111.85	7.4295
94003	12.50 %	2004	5.00	111.90	7.4097
94003	12.50 %	2004	25.00	111.85	7.4295
97007	12.59 %	2004	5.00	112.59	7.5934
97007	12.59 %	2004	5.00	112.59	7.5934
97007	12.59 %	2004	10.00	112.605	7.5879
97007	12.59 %	2004	5.00	112.50	7.6264
97007	12.59 %	2004	5.00	112.55	7.6081
97007	12.59 %	2004	5.00	112.62	7.5824
97007	12.59 %	2004	5.00	112.60	7.5897
97007	12.59 %	2004	5.00	112.50	7.6264
00007	9.90 %	2005	10.00	106.99	7.6865
00007	9.90 %	2005	5.00	107.00	7.6835
00007	9.90 %	2005	5.00	107.00	7.6835
00011	10.20 %	2005	5.00	108.30	7.7041
00011	10.20 %	2005	10.00	108.40	7.6755
95012	14.00 %	2005(INSTA	25.00	119.74	8.2100
99008	11.68 %	2006	5.00	114.63	7.8673
99008	11.68 %	2006	5.00	114.63	7.8673
99008	11.68 %	2006	5.00	114.63	7.8673
99008	11.68 %	2006	5.00	114.70	7.8506
99008	11.68 %	2006	5.00	114.70	7.8506
99008	11.68 %	2006	5.00	114.64	7.8649
99008	11.68 %	2006	5.00	114.65	7.8625
99008	11.68 %	2006	5.00	114.65	7.8625
99008	11.68 %	2006	5.00	114.65	7.8625
99008	11.68 %	2006	5.00	114.63	7.8673

99008	11.68	%	2006	5.00	114.65	7.8625
99008	11.68	%	2006	5.00	114.64	7.8649
99008	11.68	%	2006	5.00	114.68	7.8553
99008	11.68	%	2006	5.00	114.66	7.8601
99008	11.68	%	2006	5.00	114.66	7.8601
99008	11.68	%	2006	5.00	114.63	7.8673
99008	11.68	%	2006	5.00	114.65	7.8625
99008	11.68	%	2006	5.00	114.62	7.8696
99008	11.68	%	2006	5.00	114.62	7.8696
99008	11.68	%	2006	5.00	114.68	7.8553
99008	11.68	%	2006	5.00	114.64	7.8649
98005	11.75	%	2006	5.00	114.65	7.9367
98005	11.75	%	2006	5.00	114.81	7.8986
98005	11.75	%	2006	5.00	114.78	7.9058
98005	11.75	%	2006	10.00	114.78	7.9058
98005	11.75	%	2006	5.00	114.78	7.9058
98005	11.75	%	2006	5.00	114.79	7.9034
98005	11.75	%	2006	5.00	114.82	7.8963
00013	11.00	%	2006	5.00	112.63	7.8765
00013	11.00	%	2006	5.00	112.64	7.8742
00013	11.00	%	2006	5.00	112.63	7.8765
00013	11.00	%	2006	5.00	112.65	7.8720
00013	11.00	%	2006	5.00	112.64	7.8742
00013	11.00	%	2006	5.00	112.60	7.8834
97002	13.05	%	2007	10.00	118.95	8.7494
98009	11.90	%	2007	5.00	116.795	8.1974
98009	11.90	%	2007	5.00	116.80	8.1964
00016	11.40	%	2008	5.00	115.11	8.5064
00016	11.40	%	2008	5.00	115.19	8.4925
00016	11.40	%	2008	5.00	115.20	8.4907
00016	11.40	%	2008	10.00	115.20	8.4907
00016	11.40	%	2008	5.00	115.20	8.4907
00016	11.40	%	2008	5.00	115.20	8.4907
00016	11.40	%	2008	5.00	115.22	8.4872
00016	11.40	%	2008	5.00	115.22	8.4872
00016	11.40	%	2008	10.00	115.185	8.4933
00016	11.40	%	2008	5.00	115.18	8.4942
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.19	8.4925
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.16	8.4977
00016	11.40	%	2008	5.00	115.23	8.4855
00016	11.40	%	2008	10.00	115.20	8.4907
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	10.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.25	8.4820
00016	11.40	%	2008	5.00	115.31	8.4715
00016	11.40	%	2008	10.00	115.20	8.4907
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.31	8.4715
00016	11.40	%	2008	5.00	115.32	8.4698
00016	11.40	%	2008	5.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.22	8.4872

00016	11.40	%	2008	5.00	115.165	8.4968
00016	11.40	%	2008	15.00	115.16	8.4977
00016	11.40	%	2008	5.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.10	8.5082
00016	11.40	%	2008	5.00	115.11	8.5064
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.16	8.4977
00016	11.40	%	2008	5.00	115.16	8.4977
00016	11.40	%	2008	5.00	115.16	8.4977
00016	11.40	%	2008	10.00	115.16	8.4977
00016	11.40	%	2008	5.00	115.16	8.4977
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.16	8.4977
00016	11.40	%	2008	5.00	115.18	8.4942
00016	11.40	%	2008	5.00	115.20	8.4907
00016	11.40	%	2008	10.00	115.19	8.4925
00016	11.40	%	2008	5.00	115.25	8.4820
00016	11.40	%	2008	5.00	115.24	8.4837
00016	11.40	%	2008	10.00	115.25	8.4820
00016	11.40	%	2008	10.00	115.20	8.4907
00016	11.40	%	2008	5.00	115.27	8.4785
00016	11.40	%	2008	5.00	115.17	8.4960
00016	11.40	%	2008	5.00	115.19	8.4925
00016	11.40	%	2008	5.00	115.19	8.4925
00016	11.40	%	2008	5.00	115.19	8.4925
00016	11.40	%	2008	10.00	115.31	8.4715
00016	11.40	%	2008	10.00	115.20	8.4907
98023	12.25	%	2008	15.00	117.00	8.9523
99006	11.99	%	2009	5.00	115.90	9.0607
99006	11.99	%	2009	5.00	115.98	9.0473
99006	11.99	%	2009	5.00	115.90	9.0607
99006	11.99	%	2009	10.00	115.90	9.0607
99006	11.99	%	2009	5.00	115.92	9.0573
99006	11.99	%	2009	5.00	115.93	9.0557
99006	11.99	%	2009	10.00	115.92	9.0573
99006	11.99	%	2009	5.00	115.82	9.0740
99006	11.99	%	2009	5.00	115.89	9.0623
99006	11.99	%	2009	5.00	115.89	9.0623
99006	11.99	%	2009	5.00	115.93	9.0557
99006	11.99	%	2009	5.00	115.90	9.0607
99006	11.99	%	2009	25.00	115.89	9.0623
99006	11.99	%	2009	5.00	115.90	9.0607
98015	12.25	%	2010	5.00	115.55	9.6064
98015	12.25	%	2010	5.00	115.47	9.6187
98015	12.25	%	2010	10.00	115.35	9.6372
00014	11.30	%	2010	5.00	113.14	9.1218
00014	11.30	%	2010	5.00	113.145	9.1210
00014	11.30	%	2010	5.00	113.22	9.1096
00014	11.30	%	2010	5.00	113.14	9.1218
00014	11.30	%	2010	5.00	113.16	9.1187
00014	11.30	%	2010	5.00	113.20	9.1126
00014	11.30	%	2010	5.00	113.20	9.1126
00014	11.30	%	2010	15.00	113.15	9.1202
00014	11.30	%	2010	5.00	113.14	9.1218
00014	11.30	%	2010	5.00	113.17	9.1172

00014	11.30	%	2010	5.00	113.17	9.1172
00014	11.30	%	2010	5.00	113.13	9.1233
00014	11.30	%	2010	5.00	113.17	9.1172
00014	11.30	%	2010	5.00	113.24	9.1065
00014	11.30	%	2010	5.00	113.15	9.1202
00014	11.30	%	2010	5.00	113.155	9.1195
00014	11.30	%	2010	5.00	113.135	9.1225
00014	11.30	%	2010	5.00	113.15	9.1202
00014	11.30	%	2010	10.00	113.16	9.1187
00014	11.30	%	2010	5.00	113.14	9.1218
00014	11.30	%	2010	5.00	113.13	9.1233
00014	11.30	%	2010	5.00	113.20	9.1126
00014	11.30	%	2010	5.00	113.16	9.1187
00014	11.30	%	2010	5.00	113.16	9.1187
00014	11.30	%	2010	5.00	113.20	9.1126
99005	12.32	%	2011	5.00	115.80	9.7277
99005	12.32	%	2011	5.00	115.85	9.7203
99005	12.32	%	2011	5.00	115.81	9.7262
99005	12.32	%	2011	5.00	115.80	9.7277
99005	12.32	%	2011	5.00	115.90	9.7129
99005	12.32	%	2011	5.00	115.80	9.7277
00010	10.95	%	2011	10.00	110.52	9.2877
00010	10.95	%	2011	10.00	110.35	9.3127
00010	10.95	%	2011	10.00	110.55	9.2833
00010	10.95	%	2011	5.00	110.39	9.3068
00010	10.95	%	2011	5.00	110.45	9.2980
00010	10.95	%	2011	5.00	110.43	9.3009
00010	10.95	%	2011	5.00	110.39	9.3068
00010	10.95	%	2011	5.00	110.45	9.2980
01007	9.39	%	2011	5.00	101.00	9.2309
01007	9.39	%	2011	5.00	101.00	9.2309
01007	9.39	%	2011	5.00	101.00	9.2309
01007	9.39	%	2011	5.00	100.99	9.2325
01007	9.39	%	2011	5.00	100.97	9.2356
01007	9.39	%	2011	0.50	101.10	9.2154
01007	9.39	%	2011	10.00	100.98	9.2340
01007	9.39	%	2011	5.00	100.96	9.2372
01007	9.39	%	2011	5.00	100.97	9.2356
01007	9.39	%	2011	10.00	100.97	9.2356
01007	9.39	%	2011	5.00	100.98	9.2340
01007	9.39	%	2011	15.00	100.98	9.2340
01007	9.39	%	2011	15.00	100.96	9.2372
01007	9.39	%	2011	15.00	100.995	9.2317
01007	9.39	%	2011	5.00	100.99	9.2325
01007	9.39	%	2011	5.00	100.99	9.2325
01007	9.39	%	2011	5.00	101.00	9.2309
01007	9.39	%	2011	5.00	100.99	9.2325
01007	9.39	%	2011	5.00	100.99	9.2325
01007	9.39	%	2011	5.00	100.96	9.2372
00017	11.50	%	2011	5.00	114.35	9.2986
00017	11.50	%	2011	10.00	114.26	9.3111
00017	11.50	%	2011	5.00	114.43	9.2874
00017	11.50	%	2011	10.00	114.41	9.2902
00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	5.00	114.42	9.2888

00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	5.00	114.49	9.2791
00017	11.50	%	2011	5.00	114.40	9.2916
00017	11.50	%	2011	5.00	114.40	9.2916
00017	11.50	%	2011	10.00	114.41	9.2902
00017	11.50	%	2011	10.00	114.38	9.2944
00017	11.50	%	2011	25.00	114.05	9.3405
00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	5.00	114.40	9.2916
00017	11.50	%	2011	5.00	114.40	9.2916
00017	11.50	%	2011	5.00	114.40	9.2916
00017	11.50	%	2011	5.00	114.40	9.2916
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	10.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	10.00	114.39	9.2930
00017	11.50	%	2011	5.00	114.395	9.2923
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	10.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.44	9.2860
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	25.00	114.43	9.2874
00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	10.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.42	9.2888
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.28	9.3083
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.48	9.2805
00017	11.50	%	2011	5.00	114.48	9.2805
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	10.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.43	9.2874
00017	11.50	%	2011	5.00	114.43	9.2874
00017	11.50	%	2011	10.00	114.35	9.2986
00017	11.50	%	2011	10.00	114.37	9.2958
00017	11.50	%	2011	25.00	114.05	9.3405
00017	11.50	%	2011	10.00	114.265	9.3104
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.45	9.2846
00017	11.50	%	2011	5.00	114.42	9.2888
00017	11.50	%	2011	10.00	114.42	9.2888
00017	11.50	%	2011	5.00	114.43	9.2874

00017	11.50	%	2011	5.00	114.40	9.2916
00017	11.50	%	2011	5.00	114.39	9.2930
00017	11.50	%	2011	5.00	114.38	9.2944
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.37	9.2958
00017	11.50	%	2011	5.00	114.41	9.2902
00017	11.50	%	2011	5.00	114.46	9.2832
00017	11.50	%	2011	5.00	114.49	9.2791
00017	11.50	%	2011	5.00	114.35	9.2986
84005	10.25	%	2012	0.05	104.15	9.6198
00012	11.03	%	2012	5.00	110.425	9.4766
00012	11.03	%	2012	5.00	110.40	9.4801
00012	11.03	%	2012	5.00	110.42	9.4773
00012	11.03	%	2012	5.00	110.42	9.4773
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.42	9.4773
00012	11.03	%	2012	5.00	110.44	9.4745
00012	11.03	%	2012	5.00	110.40	9.4801
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.42	9.4773
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.42	9.4773
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.44	9.4745
00012	11.03	%	2012	5.00	110.53	9.4620
00012	11.03	%	2012	5.00	110.48	9.4690
00012	11.03	%	2012	5.00	110.44	9.4745
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	10.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.44	9.4745
00012	11.03	%	2012	5.00	110.44	9.4745
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.44	9.4745
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	10.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.45	9.4731
00012	11.03	%	2012	10.00	110.45	9.4731
00012	11.03	%	2012	5.00	110.46	9.4717
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.50	9.4662
00012	11.03	%	2012	5.00	110.50	9.4662
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	10.00	110.42	9.4773
00012	11.03	%	2012	10.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.47	9.4703
00012	11.03	%	2012	5.00	110.43	9.4759
00012	11.03	%	2012	5.00	110.43	9.4759

00012	11.03 %	2012	5.00	110.42	9.4773
00012	11.03 %	2012	5.00	110.48	9.4690
00012	11.03 %	2012	10.00	110.42	9.4773
00012	11.03 %	2012	5.00	110.44	9.4745
00012	11.03 %	2012	10.00	110.335	9.4891
00012	11.03 %	2012	5.00	110.33	9.4898
00012	11.03 %	2012	5.00	110.31	9.4926
00012	11.03 %	2012	5.00	110.45	9.4731
00012	11.03 %	2012	5.00	110.45	9.4731
00012	11.03 %	2012	5.00	110.45	9.4731
00012	11.03 %	2012	5.00	110.45	9.4731
00012	11.03 %	2012	0.50	110.30	9.4940
00012	11.03 %	2012	5.00	110.48	9.4690
00012	11.03 %	2012	5.00	110.50	9.4662
00012	11.03 %	2012	5.00	110.43	9.4759
00012	11.03 %	2012	10.00	110.45	9.4731
00012	11.03 %	2012	8.00	110.42	9.4773
00012	11.03 %	2012	5.00	110.52	9.4634
00012	11.03 %	2012	5.00	110.49	9.4676
01005	9.81 %	2013	11.26	102.18	9.4951
01005	9.81 %	2013	7.72	102.20	9.4923
01005	9.81 %	2013	5.00	102.20	9.4923
01005	9.81 %	2013	5.00	102.27	9.4825
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.20	9.4923
01005	9.81 %	2013	5.00	102.20	9.4923
01005	9.81 %	2013	15.00	102.20	9.4923
01005	9.81 %	2013	10.00	102.05	9.5134
01005	9.81 %	2013	25.00	102.10	9.5064
01005	9.81 %	2013	10.00	102.10	9.5064
01005	9.81 %	2013	15.00	102.22	9.4895
01005	9.81 %	2013	10.00	102.22	9.4895
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	10.00	102.28	9.4811
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.17	9.4965
01005	9.81 %	2013	10.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	10.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.16	9.4979
01005	9.81 %	2013	5.00	102.21	9.4909
01005	9.81 %	2013	5.00	102.20	9.4923
01005	9.81 %	2013	5.00	102.20	9.4923
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.17	9.4965
01005	9.81 %	2013	5.00	102.20	9.4923
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.215	9.4902
01005	9.81 %	2013	5.00	102.17	9.4965
01005	9.81 %	2013	5.00	102.17	9.4965

01005	9.81 %	2013	5.00	102.15	9.4993
01005	9.81 %	2013	5.00	102.22	9.4895
01005	9.81 %	2013	10.00	102.19	9.4937
01005	9.81 %	2013	5.00	102.19	9.4937
01005	9.81 %	2013	10.00	102.25	9.4853
01005	9.81 %	2013	5.00	102.30	9.4783
01005	9.81 %	2013	20.00	102.24	9.4867
01005	9.81 %	2013	5.00	102.205	9.4916
01005	9.81 %	2013	10.00	102.09	9.5078
01005	9.81 %	2013	10.00	102.095	9.5071
01005	9.81 %	2013	10.00	102.08	9.5092
01005	9.81 %	2013	10.00	102.18	9.4951
01005	9.81 %	2013	10.00	102.185	9.4944
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
01005	9.81 %	2013	5.00	102.18	9.4951
99020	11.83 %	2014	0.50	113.00	10.0307
85007	11.50 %	2015	0.25	111.50	9.9446
00015	11.43 %	2015	5.00	111.67	9.8734
00015	11.43 %	2015	5.00	111.65	9.8758
01008	10.03 %	2019	1.00	101.05	9.9038
01008	10.03 %	2019	2.25	100.935	9.9175
01008	10.03 %	2019	20.00	100.94	9.9169
01008	10.03 %	2019	5.00	101.01	9.9086
01008	10.03 %	2019	5.00	101.01	9.9086
01008	10.03 %	2019	25.00	101.01	9.9086
01008	10.03 %	2019	5.00	100.53	9.9660
01008	10.03 %	2019	5.00	100.75	9.9396
01008	10.03 %	2019	20.00	100.95	9.9157
01008	10.03 %	2019	5.00	100.94	9.9169
01008	10.03 %	2019	10.00	100.88	9.9241
01008	10.03 %	2019	5.00	100.88	9.9241
01008	10.03 %	2019	5.624	100.90	9.9217
00008	10.70 %	2020	5.00	105.90	9.9931
00018	11.60 %	2020	3.00	112.50	10.1135
00018	11.60 %	2020	10.00	113.00	10.0598
00018	11.60 %	2020	0.40	112.73	10.0888
01006	10.25 %	2021	10.00	102.21	9.9883
01006	10.25 %	2021	5.00	102.155	9.9946
01006	10.25 %	2021	5.00	102.25	9.9837
01006	10.25 %	2021	5.00	102.25	9.9837
Total			5426.353		

B. State Government Securities

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

Contract Date : August 09, 2001				
99216	12.25% MAHARASHTRA SDL			
	2009	0.20	111.00	10.1500
00206	11% AP SDL 2010	4.00	107.15	9.7505
Contract Date : August 10, 2001				
00238	11.80% A.P.SDL 2010	1.00	113.38	9.5503
00239	11.70% MAHARASHTRA SDL			

2010	2.50	112.78	9.5511
Total	7.70		
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 09, 2001			
17/08/2001	0.30	99.8688	5.9774
28/09/2001	5.00	99.0690	6.8414
02/11/2001	4.945	98.4146	6.8986
Contract Date : August 10, 2001			
13/08/2001	5.00	99.9425	6.9807
17/08/2001	1.00	99.8659	6.9826
17/08/2001	3.00	99.8659	6.9826
17/08/2001	1.00	99.8659	6.9826
31/08/2001	5.00	99.5989	6.9804
28/09/2001	5.00	99.0822	6.8811
09/11/2001	25.00	98.2900	6.9590
09/11/2001	4.25	98.2900	6.9590
09/11/2001	15.00	98.2900	6.9590
09/11/2001	25.00	98.2900	6.9590
09/11/2001	25.00	98.2900	6.9590
09/11/2001	7.00	98.2900	6.9590
Total	131.495		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : August 10, 2001			
13/09/2001	0.80	99.3568	6.9306
Total	0.80		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : August 09, 2001			
15/11/2001	20.00	98.1788	6.8899
14/06/2002	5.25	94.2349	7.2067
12/07/2002	3.485	93.7274	7.2286
26/07/2002	3.235	93.4831	7.2294
26/07/2002	10.00	93.4998	7.2096
09/08/2002	25.00	93.2574	7.2103
09/08/2002	25.00	93.2574	7.2103
09/08/2002	19.9825	93.2574	7.2103
Contract Date : August 10, 2001			
23/08/2001	6.00	99.7556	6.8600
23/08/2001	32.00	99.7513	6.9810
23/08/2001	10.00	99.7513	6.9810
23/08/2001	16.50	99.7513	6.9810
23/08/2001	1.50	99.7513	6.9810
01/11/2001	0.50	98.4332	6.9806
07/03/2002	14.00	96.1462	6.9809
02/05/2002	15.00	95.1110	7.0607
17/05/2002	10.00	94.8417	7.0705
31/05/2002	5.00	94.5905	7.0805
12/07/2002	8.59	93.6224	7.3797
26/07/2002	5.00	93.5250	7.2002

26/07/2002	10.00	93.5082	7.2202
09/08/2002	50.00	93.2400	7.2501
09/08/2002	15.00	93.2574	7.2301
Total	311.0425		

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)	(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
94009	11.75 % 2001	25.00	100.20	6.90	4
97004	12.69 % 2002	23.00	103.90	6.90	4
97004	12.69 % 2002	23.00	103.90	6.90	4
97004	12.69 % 2002	23.00	103.90	6.90	4
97004	12.69 % 2002	30.00	103.85	6.85	5
01005	9.81 % 2013	10.00	102.10	6.75	15
94009	11.75 % 2001	25.00	100.18	7.00	3
94009	11.75 % 2001	25.00	100.18	7.00	3
94009	11.75 % 2001	25.00	100.18	7.00	3
94009	11.75 % 2001	25.00	100.18	7.00	3
94009	11.75 % 2001	25.00	100.18	7.00	3
98031	11.47 % 2001	25.00	101.36	6.90	3
98031	11.47 % 2001	25.00	101.36	6.90	3
98031	11.47 % 2001	25.00	101.36	6.90	3
98031	11.47 % 2001	25.00	101.36	6.90	3
87006	11.00 % 2002	20.00	102.65	7.05	3
87006	11.00 % 2002	10.00	102.65	7.00	3
87006	11.00 % 2002	10.00	102.65	7.00	3
97011	11.15 % 2002	4.00	103.92	6.75	3
97011	11.15 % 2002	25.00	103.92	6.85	1
97011	11.15 % 2002	4.00	103.92	6.75	1
97011	11.15 % 2002	25.00	103.92	7.00	3
97011	11.15 % 2002	25.00	103.92	6.85	1
98004	11.10 % 2003	14.50	105.80	6.80	3
98004	11.10 % 2003	25.00	105.80	6.95	3
98004	11.10 % 2003	25.00	105.80	6.80	3
98004	11.10 % 2003	25.00	105.80	6.80	3
98004	11.10 % 2003	23.40	105.80	6.85	3
98004	11.10 % 2003	23.00	105.80	6.85	3
94003	12.50 % 2004	5.00	111.70	7.10	3
94003	12.50 % 2004	15.00	111.80	6.90	3
94003	12.50 % 2004	30.00	111.82	7.60	17
94003	12.50 % 2004	15.00	111.77	7.40	18
94003	12.50 % 2004	20.00	111.77	7.40	18
94003	12.50 % 2004	25.00	111.82	7.45	17
94003	12.50 % 2004	100.00	111.85	6.80	3
98017	11.95 % 2004	100.00	111.40	6.80	3
98022	11.98 % 2004	25.00	111.85	6.70	3
99008	11.68 % 2006	15.00	114.57	6.90	3
00016	11.40 % 2008	30.00	115.12	6.95	3
00016	11.40 % 2008	20.00	115.18	7.60	17
00014	11.30 % 2010	5.00	113.00	7.10	3

00014	11.30 %	2010	10.00	113.14	6.90	3
00014	11.30 %	2010	10.00	113.10	6.75	3
00014	11.30 %	2010	10.00	113.10	6.75	3
00014	11.30 %	2010	5.00	113.10	6.75	3
01007	9.39 %	2011	5.00	100.95	6.98	3
01007	9.39 %	2011	5.00	100.95	6.98	3
01007	9.39 %	2011	5.00	100.95	6.98	3
01007	9.39 %	2011	5.00	100.95	6.98	3
01007	9.39 %	2011	5.00	100.95	6.98	3
01007	9.39 %	2011	5.00	100.95	6.98	3
00017	11.50 %	2011	25.00	114.25	7.40	18
00012	11.03 %	2012	10.00	110.39	6.90	3
00012	11.03 %	2012	25.00	110.35	7.10	3
00012	11.03 %	2012	25.00	110.35	7.10	3
00012	11.03 %	2012	25.00	110.35	7.10	3
Total			1197.90			

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	15.00	98.9374	7.00	3
05/10/2001	15.00	98.9374	7.00	3
12/10/2001	15.00	98.8231	7.05	1
12/10/2001	25.00	98.8231	7.05	1
12/10/2001	25.00	98.8231	7.05	1

Total 95.00

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

NIL

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

04/10/2001	15.00	98.9710	7.05	1
15/11/2001	20.00	98.1737	7.00	3
14/06/2002	25.00	94.2348	6.90	1
14/06/2002	5.00	94.2348	6.90	1
14/06/2002	10.00	94.2574	7.05	1
14/06/2002	10.00	94.2574	7.00	1
14/06/2002	10.00	94.2348	6.95	1
14/06/2002	5.00	94.2348	6.95	1
28/06/2002	25.00	93.9885	6.90	1
28/06/2002	25.00	93.9885	6.90	1
28/06/2002	5.00	93.9885	6.95	1
28/06/2002	5.00	93.9885	6.95	1
09/08/2002	20.00	93.2200	7.05	3

Total 180.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 10 August 2001

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