

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 11 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 10, 2001			
01005	9.81 % 2013	0.30	102.32	9.5853
	Contract Date : August 11, 2001			
00015	11.43 % 2015	10.00	111.88	10.2130
	Contract Date : August 09, 2001			
98015	12.25 % 2010	5.00	115.30	9.6455
00012	11.03 % 2012	10.00	110.35	9.4873
00012	11.03 % 2012	25.00	110.35	9.4873
01005	9.81 % 2013	5.00	102.11	9.5050
	Contract Date : August 10, 2001			
94009	11.75 % 2001	5.00	100.17	7.3886
96018	13.55 % 2001	1.66	101.77	7.3200
97011	11.15 % 2002	5.00	103.95	7.1969
97011	11.15 % 2002	30.00	103.96	7.1872
97011	11.15 % 2002	5.00	103.95	7.1969
97011	11.15 % 2002	25.00	103.96	7.1872
97011	11.15 % 2002	30.00	103.96	7.1872
94003	12.50 % 2004	5.00	111.95	7.3898
94003	12.50 % 2004	20.00	111.92	7.4017
94003	12.50 % 2004	5.00	111.93	7.3978
94003	12.50 % 2004	5.00	111.92	7.4017
94003	12.50 % 2004	5.00	111.95	7.3898
94003	12.50 % 2004	5.00	111.90	7.4097
94003	12.50 % 2004	5.00	111.95	7.3898
97007	12.59 % 2004	0.50	112.35	7.6816
98022	11.98 % 2004	5.00	111.85	7.5852
99008	11.68 % 2006	5.00	114.69	7.8529
99008	11.68 % 2006	5.00	114.62	7.8696
99008	11.68 % 2006	5.00	114.78	7.8315
99008	11.68 % 2006	10.00	114.75	7.8386
99008	11.68 % 2006	10.00	114.75	7.8386
99008	11.68 % 2006	5.00	114.80	7.8267
99008	11.68 % 2006	5.00	114.75	7.8386
99008	11.68 % 2006	5.00	114.75	7.8386
99008	11.68 % 2006	5.00	114.77	7.8339
99008	11.68 % 2006	5.00	114.76	7.8363
99008	11.68 % 2006	5.00	114.64	7.8649
99008	11.68 % 2006	15.00	114.80	7.8267
99008	11.68 % 2006	10.00	114.80	7.8267
99008	11.68 % 2006	5.00	114.77	7.8339

98005	11.75	%	2006	5.00	114.95	7.8654
98005	11.75	%	2006	10.00	114.95	7.8654
98005	11.75	%	2006	5.00	114.93	7.8701
98005	11.75	%	2006	5.00	114.90	7.8772
98005	11.75	%	2006	5.00	114.90	7.8772
86007	11.50	%	2006	1.00	112.85	8.1769
00013	11.00	%	2006	5.00	112.66	7.8697
00013	11.00	%	2006	5.00	112.78	7.8422
00013	11.00	%	2006	5.00	112.74	7.8513
00013	11.00	%	2006	10.00	112.72	7.8559
00013	11.00	%	2006	5.00	112.72	7.8559
00013	11.00	%	2006	5.00	112.74	7.8513
98009	11.90	%	2007	0.50	116.60	8.2363
98009	11.90	%	2007	5.00	116.90	8.1765
00016	11.40	%	2008	5.00	115.40	8.4559
00016	11.40	%	2008	5.00	115.21	8.4890
00016	11.40	%	2008	5.00	115.31	8.4715
00016	11.40	%	2008	5.00	115.40	8.4559
00016	11.40	%	2008	5.00	115.33	8.4681
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	115.38	8.4593
00016	11.40	%	2008	5.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.31	8.4715
00016	11.40	%	2008	5.00	115.36	8.4628
00016	11.40	%	2008	5.00	115.195	8.4916
00016	11.40	%	2008	20.00	115.38	8.4593
00016	11.40	%	2008	10.00	115.37	8.4611
00016	11.40	%	2008	5.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.40	8.4559
00016	11.40	%	2008	5.00	115.33	8.4681
00016	11.40	%	2008	5.00	115.37	8.4611
00016	11.40	%	2008	5.00	115.36	8.4628
00016	11.40	%	2008	5.00	115.35	8.4646
00016	11.40	%	2008	20.00	115.41	8.4541
00016	11.40	%	2008	5.00	115.34	8.4663
00016	11.40	%	2008	5.00	115.37	8.4611
00016	11.40	%	2008	5.00	115.35	8.4646
00016	11.40	%	2008	5.00	115.35	8.4646
00016	11.40	%	2008	10.00	115.30	8.4733
00016	11.40	%	2008	5.00	115.37	8.4611
00016	11.40	%	2008	5.00	115.35	8.4646
00016	11.40	%	2008	5.00	115.35	8.4646
00016	11.40	%	2008	5.00	115.38	8.4593
00016	11.40	%	2008	5.00	115.42	8.4524
00016	11.40	%	2008	5.00	115.34	8.4663
00016	11.40	%	2008	5.00	115.36	8.4628
99006	11.99	%	2009	10.00	116.01	9.0423
99006	11.99	%	2009	5.00	115.90	9.0607
99006	11.99	%	2009	5.00	115.94	9.0540
99006	11.99	%	2009	5.00	115.96	9.0507
99006	11.99	%	2009	5.00	115.99	9.0457

99006	11.99	%	2009	10.00	116.00	9.0440
99006	11.99	%	2009	5.00	116.00	9.0440
99006	11.99	%	2009	5.00	116.00	9.0440
99006	11.99	%	2009	5.00	116.00	9.0440
99006	11.99	%	2009	5.00	115.99	9.0457
99006	11.99	%	2009	10.00	116.00	9.0440
99006	11.99	%	2009	5.00	116.00	9.0440
99006	11.99	%	2009	5.00	116.00	9.0440
99006	11.99	%	2009	5.00	115.99	9.0457
99006	11.99	%	2009	10.00	115.96	9.0507
99006	11.99	%	2009	5.00	115.98	9.0473
99006	11.99	%	2009	5.00	115.99	9.0457
99006	11.99	%	2009	0.113	115.90	9.0607
99006	11.99	%	2009	5.00	115.97	9.0490
99006	11.99	%	2009	5.00	116.00	9.0440
99006	11.99	%	2009	5.00	115.96	9.0507
99006	11.99	%	2009	5.00	116.00	9.0440
99006	11.99	%	2009	5.00	115.98	9.0473
99006	11.99	%	2009	5.00	115.98	9.0473
99006	11.99	%	2009	5.00	115.95	9.0523
99006	11.99	%	2009	5.00	115.94	9.0540
99006	11.99	%	2009	5.00	115.98	9.0473
99006	11.99	%	2009	5.00	115.92	9.0573
99006	11.99	%	2009	5.00	115.92	9.0573
90010	11.50	%	2010	1.00	111.10	9.6031
98015	12.25	%	2010	5.00	115.30	9.6449
98015	12.25	%	2010	10.00	115.70	9.5834
98015	12.25	%	2010	10.00	115.70	9.5834
98015	12.25	%	2010	5.00	115.60	9.5987
98015	12.25	%	2010	10.00	115.50	9.6141
98015	12.25	%	2010	5.00	115.63	9.5941
00014	11.30	%	2010	5.00	113.19	9.1141
00014	11.30	%	2010	5.00	113.35	9.0898
00014	11.30	%	2010	5.00	113.26	9.1035
00014	11.30	%	2010	20.00	113.17	9.1172
00014	11.30	%	2010	5.00	113.25	9.1050
00014	11.30	%	2010	10.00	113.26	9.1035
00014	11.30	%	2010	5.00	113.18	9.1157
00014	11.30	%	2010	5.00	113.25	9.1050
00014	11.30	%	2010	5.00	113.25	9.1050
00014	11.30	%	2010	5.00	113.19	9.1141
00014	11.30	%	2010	5.00	113.25	9.1050
00014	11.30	%	2010	5.00	113.24	9.1065
99005	12.32	%	2011	5.00	115.99	9.6996
99005	12.32	%	2011	5.00	116.04	9.6922
99005	12.32	%	2011	5.00	115.99	9.6996
99005	12.32	%	2011	5.00	115.99	9.6996
99005	12.32	%	2011	5.00	116.02	9.6951
99005	12.32	%	2011	10.00	116.08	9.6862
99005	12.32	%	2011	10.00	116.00	9.6981
99005	12.32	%	2011	5.00	115.92	9.7099
99005	12.32	%	2011	5.00	115.98	9.7010
00010	10.95	%	2011	5.00	110.53	9.2862
00010	10.95	%	2011	5.00	110.60	9.2759
00010	10.95	%	2011	5.00	110.45	9.2980

00010	10.95 %	2011	5.00	110.40	9.3054
00010	10.95 %	2011	5.00	110.61	9.2745
00010	10.95 %	2011	5.00	110.60	9.2759
00010	10.95 %	2011	5.00	110.45	9.2980
00010	10.95 %	2011	5.00	110.39	9.3068
00010	10.95 %	2011	5.00	110.525	9.2870
01007	9.39 %	2011	10.00	100.98	9.2340
01007	9.39 %	2011	5.00	101.03	9.2263
01007	9.39 %	2011	2.00	100.95	9.2387
01007	9.39 %	2011	1.00	100.95	9.2387
01007	9.39 %	2011	5.00	100.98	9.2340
01007	9.39 %	2011	5.00	101.01	9.2294
01007	9.39 %	2011	1.00	101.04	9.2247
01007	9.39 %	2011	5.00	101.02	9.2278
01007	9.39 %	2011	5.00	101.00	9.2309
91012	11.50 %	2011	10.00	113.46	9.3928
00017	11.50 %	2011	5.00	114.535	9.2728
00017	11.50 %	2011	20.00	114.50	9.2777
00017	11.50 %	2011	5.00	114.49	9.2791
00017	11.50 %	2011	5.00	114.43	9.2874
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.66	9.2554
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.48	9.2805
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.42	9.2888
00017	11.50 %	2011	5.00	114.55	9.2707
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	114.58	9.2665
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.44	9.2860
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.45	9.2846
00017	11.50 %	2011	5.00	114.65	9.2568
00017	11.50 %	2011	5.00	114.65	9.2568
00017	11.50 %	2011	5.00	114.50	9.2777
00017	11.50 %	2011	5.00	114.50	9.2777
00017	11.50 %	2011	5.00	114.48	9.2805
00017	11.50 %	2011	5.00	114.65	9.2568
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.58	9.2665
00017	11.50 %	2011	5.00	114.65	9.2568
00017	11.50 %	2011	5.00	114.65	9.2568
00017	11.50 %	2011	0.60	114.30	9.3055
00017	11.50 %	2011	10.00	114.52	9.2749
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	5.00	114.62	9.2610
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	5.00	114.65	9.2568
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	5.00	114.62	9.2610

00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	10.00	114.58	9.2665
00017	11.50 %	2011	5.00	114.52	9.2749
00017	11.50 %	2011	5.00	114.58	9.2665
00017	11.50 %	2011	5.00	114.56	9.2693
00017	11.50 %	2011	5.00	114.50	9.2777
00017	11.50 %	2011	5.00	114.52	9.2749
00017	11.50 %	2011	10.00	114.52	9.2749
00017	11.50 %	2011	5.00	114.52	9.2749
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	10.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.62	9.2610
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.59	9.2651
00017	11.50 %	2011	5.00	114.60	9.2638
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.57	9.2679
00017	11.50 %	2011	5.00	114.55	9.2707
00017	11.50 %	2011	5.00	114.58	9.2665
00017	11.50 %	2011	5.00	114.58	9.2665
00017	11.50 %	2011	5.00	114.50	9.2777
00017	11.50 %	2011	5.00	114.52	9.2749
84005	10.25 %	2012	2.00	105.10	9.4814
00012	11.03 %	2012	5.00	110.525	9.4627
00012	11.03 %	2012	5.00	110.63	9.4482
00012	11.03 %	2012	10.00	110.63	9.4482
00012	11.03 %	2012	10.00	110.64	9.4468
00012	11.03 %	2012	5.00	110.33	9.4898
00012	11.03 %	2012	10.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.48	9.4690
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.63	9.4482
00012	11.03 %	2012	5.00	110.46	9.4717
00012	11.03 %	2012	5.00	110.54	9.4606
00012	11.03 %	2012	5.00	110.54	9.4606
00012	11.03 %	2012	5.00	110.45	9.4731
00012	11.03 %	2012	5.00	110.63	9.4482
00012	11.03 %	2012	5.00	110.65	9.4454
00012	11.03 %	2012	10.00	110.65	9.4454
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.68	9.4412
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.65	9.4454
00012	11.03 %	2012	5.00	110.65	9.4454
00012	11.03 %	2012	5.00	110.64	9.4468
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	0.50	110.56	9.4579

00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.59	9.4537
00012	11.03 %	2012	2.50	110.58	9.4551
00012	11.03 %	2012	5.00	110.55	9.4592
00012	11.03 %	2012	5.00	110.64	9.4468
00012	11.03 %	2012	5.00	110.55	9.4592
00012	11.03 %	2012	5.00	110.63	9.4482
00012	11.03 %	2012	5.00	110.65	9.4454
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.62	9.4495
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.53	9.4620
00012	11.03 %	2012	5.00	110.49	9.4676
00012	11.03 %	2012	5.00	110.50	9.4662
00012	11.03 %	2012	5.00	110.50	9.4662
00012	11.03 %	2012	10.00	110.68	9.4412
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	0.50	110.565	9.4572
00012	11.03 %	2012	5.00	110.56	9.4579
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.42	9.4773
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	110.54	9.4606
00012	11.03 %	2012	5.00	110.54	9.4606
00012	11.03 %	2012	5.00	110.54	9.4606
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.39	9.4815
00012	11.03 %	2012	5.00	110.39	9.4815
00012	11.03 %	2012	5.00	110.69	9.4398
00012	11.03 %	2012	5.00	110.49	9.4676
00012	11.03 %	2012	5.00	110.52	9.4634
00012	11.03 %	2012	15.00	110.65	9.4454
00012	11.03 %	2012	5.00	110.59	9.4537
00012	11.03 %	2012	10.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.60	9.4523
00012	11.03 %	2012	5.00	110.61	9.4509
00012	11.03 %	2012	5.00	110.61	9.4509
00012	11.03 %	2012	5.00	110.64	9.4468
00012	11.03 %	2012	5.00	110.70	9.4385
00012	11.03 %	2012	5.00	110.65	9.4454
00012	11.03 %	2012	5.00	110.61	9.4509
00012	11.03 %	2012	5.00	110.63	9.4482
00012	11.03 %	2012	5.00	110.60	9.4523
01005	9.81 %	2013	5.00	102.31	9.4769
01005	9.81 %	2013	5.00	102.32	9.4755

01005	9.81 %	2013	15.00	102.38	9.4671
01005	9.81 %	2013	5.00	102.32	9.4755
01005	9.81 %	2013	1.00	102.17	9.4965
01005	9.81 %	2013	5.00	102.38	9.4671
01005	9.81 %	2013	5.00	102.32	9.4755
01005	9.81 %	2013	5.00	102.35	9.4713
01005	9.81 %	2013	5.00	101.95	9.5275
01005	9.81 %	2013	5.00	102.35	9.4713
01005	9.81 %	2013	10.00	102.37	9.4685
01005	9.81 %	2013	5.00	102.35	9.4713
01005	9.81 %	2013	5.00	102.35	9.4713
01005	9.81 %	2013	15.00	102.35	9.4713
01005	9.81 %	2013	5.00	102.35	9.4713
01005	9.81 %	2013	5.00	102.31	9.4769
01005	9.81 %	2013	5.00	102.34	9.4727
01005	9.81 %	2013	15.00	102.35	9.4713
01005	9.81 %	2013	5.00	102.33	9.4741
01005	9.81 %	2013	5.00	102.35	9.4713
01005	9.81 %	2013	5.00	102.30	9.4783
01005	9.81 %	2013	5.00	102.36	9.4699
01005	9.81 %	2013	10.00	102.35	9.4713
01005	9.81 %	2013	10.00	102.35	9.4713
01005	9.81 %	2013	5.00	102.40	9.4643
01005	9.81 %	2013	10.00	102.265	9.4832
01005	9.81 %	2013	10.00	102.33	9.4741
01005	9.81 %	2013	5.00	102.305	9.4776
01005	9.81 %	2013	5.00	102.32	9.4755
01005	9.81 %	2013	2.20	102.32	9.4755
01005	9.81 %	2013	5.00	102.305	9.4776
01005	9.81 %	2013	5.00	102.31	9.4769
01005	9.81 %	2013	5.00	102.31	9.4769
01005	9.81 %	2013	5.00	102.31	9.4769
99020	11.83 %	2014	10.00	114.27	9.8719
99020	11.83 %	2014	5.00	111.80	10.1832
99020	11.83 %	2014	5.00	114.51	9.8421
00015	11.43 %	2015	5.00	111.55	9.8881
00015	11.43 %	2015	5.00	111.65	9.8758
00015	11.43 %	2015	5.00	111.75	9.8636
00015	11.43 %	2015	5.00	111.73	9.8660
00015	11.43 %	2015	5.00	111.75	9.8636
00015	11.43 %	2015	5.00	111.83	9.8537
00015	11.43 %	2015	5.00	111.85	9.8513
00015	11.43 %	2015	5.00	111.85	9.8513
00015	11.43 %	2015	5.00	111.73	9.8660
00015	11.43 %	2015	5.00	111.73	9.8660
00015	11.43 %	2015	5.00	111.84	9.8525
00015	11.43 %	2015	5.00	111.74	9.8648
00015	11.43 %	2015	5.00	111.60	9.8820
00015	11.43 %	2015	1.00	111.40	9.9066
00015	11.43 %	2015	5.00	111.83	9.8537
01008	10.03 %	2019	0.75	101.20	9.8859
01008	10.03 %	2019	4.00	100.72	9.9432
01008	10.03 %	2019	1.50	100.765	9.9378
01008	10.03 %	2019	5.00	100.99	9.9109
01008	10.03 %	2019	5.00	101.025	9.9068

01008	10.03 %	2019	3.00	101.18	9.8883
01008	10.03 %	2019	2.00	100.935	9.9175
01008	10.03 %	2019	5.00	101.05	9.9038
01008	10.03 %	2019	1.00	100.96	9.9145
01008	10.03 %	2019	0.50	100.79	9.9348
01008	10.03 %	2019	1.00	101.08	9.9002
01008	10.03 %	2019	5.00	100.755	9.9390
01008	10.03 %	2019	1.00	100.80	9.9336
01008	10.03 %	2019	1.00	100.965	9.9139
01008	10.03 %	2019	2.25	100.91	9.9205
01008	10.03 %	2019	1.00	100.80	9.9336
01008	10.03 %	2019	1.00	100.80	9.9336
01008	10.03 %	2019	5.00	101.00	9.9097
01008	10.03 %	2019	1.00	100.79	9.9348
01008	10.03 %	2019	2.00	101.13	9.8943
01008	10.03 %	2019	5.00	100.95	9.9157
01008	10.03 %	2019	5.00	100.985	9.9115
01008	10.03 %	2019	5.00	100.95	9.9157
00008	10.70 %	2020	0.12	105.85	9.9988
00018	11.60 %	2020	2.00	112.95	10.0651
01006	10.25 %	2021	5.00	102.28	9.9803
01006	10.25 %	2021	5.00	102.38	9.9689
01006	10.25 %	2021	2.00	102.25	9.9837
Contract Date : August 11, 2001					
94009	11.75 %	2001	26.00	100.17	7.1019
97011	11.15 %	2002	30.00	103.965	7.1730
97011	11.15 %	2002	30.00	103.965	7.1730
97011	11.15 %	2002	5.00	103.97	7.1682
97011	11.15 %	2002	10.00	103.97	7.1682
96016	13.82 %	2002	5.00	106.90	7.1813
94003	12.50 %	2004	5.00	111.94	7.3894
94003	12.50 %	2004	5.00	111.91	7.4013
94003	12.50 %	2004	5.00	111.86	7.4212
94003	12.50 %	2004	5.00	111.86	7.4212
94003	12.50 %	2004	5.00	111.88	7.4132
94003	12.50 %	2004	5.00	111.96	7.3814
94003	12.50 %	2004	5.00	111.96	7.3814
94003	12.50 %	2004	5.00	111.95	7.3854
94003	12.50 %	2004	5.00	111.96	7.3814
94003	12.50 %	2004	5.00	111.94	7.3894
98022	11.98 %	2004	5.00	111.85	7.5821
00007	9.90 %	2005	5.00	107.07	7.6610
00007	9.90 %	2005	5.00	107.11	7.6489
99008	11.68 %	2006	5.00	114.87	7.8084
99008	11.68 %	2006	5.00	114.87	7.8084
99008	11.68 %	2006	5.00	114.90	7.8012
00013	11.00 %	2006	5.00	112.82	7.8315
98009	11.90 %	2007	5.00	116.95	8.1653
98009	11.90 %	2007	5.00	116.97	8.1613
00016	11.40 %	2008	5.00	115.35	8.4639
00016	11.40 %	2008	5.00	115.32	8.4691
00016	11.40 %	2008	5.00	115.43	8.4500
00016	11.40 %	2008	5.00	115.44	8.4482
00016	11.40 %	2008	5.00	115.44	8.4482
00016	11.40 %	2008	5.00	115.44	8.4482

00016	11.40	%	2008	5.00	115.45	8.4465
00016	11.40	%	2008	5.00	115.44	8.4482
00016	11.40	%	2008	5.00	115.45	8.4465
00016	11.40	%	2008	10.00	115.45	8.4465
00016	11.40	%	2008	10.00	115.45	8.4465
00016	11.40	%	2008	5.00	115.45	8.4465
00016	11.40	%	2008	5.00	115.43	8.4500
00016	11.40	%	2008	5.00	115.44	8.4482
00016	11.40	%	2008	5.00	115.45	8.4465
00016	11.40	%	2008	5.00	115.44	8.4482
00016	11.40	%	2008	10.00	115.40	8.4552
00016	11.40	%	2008	10.00	115.47	8.4430
00016	11.40	%	2008	5.00	115.45	8.4465
00016	11.40	%	2008	5.00	115.43	8.4500
00016	11.40	%	2008	5.00	115.43	8.4500
00016	11.40	%	2008	5.00	115.43	8.4500
00016	11.40	%	2008	5.00	115.43	8.4500
99006	11.99	%	2009	5.00	116.08	9.0301
99006	11.99	%	2009	5.00	116.08	9.0301
99006	11.99	%	2009	5.00	116.05	9.0350
99006	11.99	%	2009	5.00	116.07	9.0317
99006	11.99	%	2009	5.00	116.05	9.0350
99006	11.99	%	2009	10.00	116.06	9.0334
99006	11.99	%	2009	10.00	116.08	9.0301
99006	11.99	%	2009	5.00	116.07	9.0317
99006	11.99	%	2009	5.00	116.10	9.0267
99006	11.99	%	2009	5.00	116.10	9.0267
99004	12.29	%	2010	10.00	115.70	9.5435
00014	11.30	%	2010	5.00	113.32	9.0938
00014	11.30	%	2010	5.00	113.22	9.1091
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.34	9.0908
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.30	9.0969
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.34	9.0908
00014	11.30	%	2010	10.00	113.34	9.0908
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.34	9.0908
00014	11.30	%	2010	10.00	113.36	9.0878
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.35	9.0893
00014	11.30	%	2010	5.00	113.355	9.0885
99005	12.32	%	2011	5.00	116.14	9.6768
01007	9.39	%	2011	5.00	101.03	9.2262
01007	9.39	%	2011	5.00	101.01	9.2293
01007	9.39	%	2011	10.00	101.02	9.2278
01007	9.39	%	2011	5.00	101.03	9.2262
01007	9.39	%	2011	5.00	101.04	9.2247
01007	9.39	%	2011	5.00	101.04	9.2247
01007	9.39	%	2011	5.00	101.04	9.2247
01007	9.39	%	2011	10.00	101.03	9.2262
91012	11.50	%	2011	10.00	113.50	9.3866

00017	11.50	%	2011	5.00	114.73	9.2453
00017	11.50	%	2011	5.00	114.78	9.2384
00017	11.50	%	2011	5.00	114.64	9.2578
00017	11.50	%	2011	5.00	114.70	9.2495
00017	11.50	%	2011	5.00	114.70	9.2495
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.85	9.2287
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.74	9.2439
00017	11.50	%	2011	10.00	114.73	9.2453
00017	11.50	%	2011	5.00	114.67	9.2537
00017	11.50	%	2011	5.00	114.73	9.2453
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.74	9.2439
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	10.00	114.735	9.2446
00017	11.50	%	2011	5.00	114.585	9.2655
00017	11.50	%	2011	5.00	114.76	9.2412
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.77	9.2398
00017	11.50	%	2011	5.00	114.78	9.2384
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	10.00	114.76	9.2412
00017	11.50	%	2011	5.00	114.75	9.2426
00017	11.50	%	2011	5.00	114.60	9.2634
00017	11.50	%	2011	5.00	114.73	9.2453
00017	11.50	%	2011	5.00	114.72	9.2467
00017	11.50	%	2011	5.00	114.74	9.2439
00012	11.03	%	2012	5.00	110.75	9.4313
00012	11.03	%	2012	5.00	110.71	9.4368
00012	11.03	%	2012	5.00	110.74	9.4326
00012	11.03	%	2012	5.00	110.72	9.4354
00012	11.03	%	2012	10.00	110.77	9.4285
00012	11.03	%	2012	5.00	110.68	9.4409
00012	11.03	%	2012	5.00	110.78	9.4271
00012	11.03	%	2012	5.00	110.75	9.4313
00012	11.03	%	2012	5.00	110.75	9.4313
00012	11.03	%	2012	5.00	110.75	9.4313
00012	11.03	%	2012	5.00	110.73	9.4340
00012	11.03	%	2012	5.00	110.75	9.4313
00012	11.03	%	2012	5.00	110.73	9.4340
00012	11.03	%	2012	5.00	110.78	9.4271
00012	11.03	%	2012	5.00	110.75	9.4313
00012	11.03	%	2012	5.00	110.72	9.4354

00012	11.03 %	2012	5.00	110.75	9.4313
00012	11.03 %	2012	5.00	110.74	9.4326
00012	11.03 %	2012	5.00	110.78	9.4271
00012	11.03 %	2012	5.00	110.74	9.4326
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	10.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.73	9.4340
00012	11.03 %	2012	5.00	110.73	9.4340
00012	11.03 %	2012	5.00	110.73	9.4340
00012	11.03 %	2012	5.00	110.70	9.4382
00012	11.03 %	2012	5.00	110.75	9.4313
00012	11.03 %	2012	5.00	110.75	9.4313
00012	11.03 %	2012	3.00	110.71	9.4368
00012	11.03 %	2012	5.00	110.73	9.4340
00012	11.03 %	2012	15.00	110.75	9.4313
00012	11.03 %	2012	5.00	110.65	9.4451
00012	11.03 %	2012	5.00	110.73	9.4340
00012	11.03 %	2012	5.00	110.74	9.4326
00012	11.03 %	2012	5.00	110.73	9.4340
01005	9.81 %	2013	5.00	102.395	9.4649
01005	9.81 %	2013	5.00	102.44	9.4586
01005	9.81 %	2013	5.00	102.44	9.4586
01005	9.81 %	2013	5.00	102.47	9.4544
01005	9.81 %	2013	10.00	102.47	9.4544
01005	9.81 %	2013	5.00	102.45	9.4572
01005	9.81 %	2013	5.00	102.45	9.4572
01005	9.81 %	2013	5.00	102.415	9.4621
01005	9.81 %	2013	5.00	102.46	9.4558
01005	9.81 %	2013	5.00	102.45	9.4572
01005	9.81 %	2013	5.00	102.40	9.4642
01005	9.81 %	2013	5.00	102.44	9.4586
01005	9.81 %	2013	5.00	102.41	9.4628
01005	9.81 %	2013	5.00	102.41	9.4628
01005	9.81 %	2013	5.00	102.39	9.4656
01005	9.81 %	2013	5.00	102.41	9.4628
01005	9.81 %	2013	5.00	102.40	9.4642
00015	11.43 %	2015	5.00	111.90	9.8449
01004	10.45 %	2018	5.00	104.80	9.8547
01004	10.45 %	2018	5.00	104.80	9.8547
01004	10.45 %	2018	5.00	104.80	9.8547
01004	10.45 %	2018	5.00	104.80	9.8547
01008	10.03 %	2019	5.00	101.10	9.8977
01008	10.03 %	2019	6.00	101.06	9.9025
01008	10.03 %	2019	0.35	100.65	9.9515
01008	10.03 %	2019	0.15	100.65	9.9515
01008	10.03 %	2019	1.69	101.06	9.9025
01008	10.03 %	2019	5.00	100.75	9.9395
01008	10.03 %	2019	1.21	101.06	9.9025
00018	11.60 %	2020	1.00	112.95	10.0650
00018	11.60 %	2020	10.00	113.15	10.0436
01006	10.25 %	2021	5.00	102.45	9.9608
01006	10.25 %	2021	5.00	102.445	9.9614

Total 3335.893

B. State Government Securities

Contract Date : August 11, 2001

99216	12.25% MAHARASHTRA SDL			
2009		0.20	115.25	9.4138
00248	12.00% GUJARAT SDL 2010	0.25	114.83	9.5268
Total		0.45		
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 10, 2001				
17/08/2001		1.50	99.8851	5.9817
17/08/2001		2.50	99.9015	5.1271
24/08/2001		6.00	99.7832	5.6490
21/09/2001		7.00	99.2364	6.6688
28/09/2001		3.00	99.1137	6.6428
Total		20.00		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
NIL				
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : August 10, 2001				
06/09/2001		5.00	99.5144	6.5786
01/11/2001		0.50	98.4517	6.8969
13/12/2001		1.00	97.6707	6.9447
07/02/2002		1.00	96.5481	7.1901
12/07/2002		1.00	93.6402	7.3577
09/08/2002		4.00	93.3093	7.1705
09/08/2002		2.00	93.2833	7.2003
Contract Date : August 11, 2001				
09/08/2002		1.00	93.3266	7.1703
09/08/2002		5.00	93.2920	7.2101
09/08/2002		25.00	93.3266	7.1703
Total		45.50		
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	38.00	104.00	7.05	15
01007	9.39 % 2011	25.00	101.00	7.00	15
01007	9.39 % 2011	10.00	101.00	7.00	15
94009	11.75 % 2001	5.50	100.20	6.75	2
87006	11.00 % 2002	10.00	102.70	7.05	2
97011	11.15 % 2002	20.00	103.80	7.05	2
97011	11.15 % 2002	20.00	103.80	7.05	2
97011	11.15 % 2002	25.00	103.80	7.05	2
98004	11.10 % 2003	15.00	105.63	7.10	2
98004	11.10 % 2003	25.00	105.63	7.05	2
98004	11.10 % 2003	15.00	105.63	7.10	2

00016	11.40 %	2008	25.00	115.35	7.05	2
00016	11.40 %	2008	25.00	115.35	7.05	2
00016	11.40 %	2008	25.00	115.35	7.05	2
00016	11.40 %	2008	25.00	115.35	7.05	2
00016	11.40 %	2008	25.00	115.35	7.05	2
00016	11.40 %	2008	25.00	115.35	7.05	2
01007	9.39 %	2011	3.50	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
01007	9.39 %	2011	5.00	101.00	6.85	2
00017	11.50 %	2011	13.00	114.70	7.10	2
01005	9.81 %	2013	12.50	102.45	6.70	2
01005	9.81 %	2013	12.50	102.45	6.70	2
00015	11.43 %	2015	5.00	100.00	8.50	5
01003	10.71 %	2016	10.00	106.00	7.05	2
01003	10.71 %	2016	10.00	106.00	7.05	2
01003	10.71 %	2016	10.00	106.00	7.05	2
01006	10.25 %	2021	3.60	102.00	7.05	2

Total 483.60

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)

NIL

(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 : 11 August 2001

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