

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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 17, 2001				
97010	11.19 % 2005	5.00	112.15	7.5991
00016	11.40 % 2008	10.00	115.53	8.4284
99006	11.99 % 2009	5.00	116.13	9.0179
01007	9.39 % 2011	5.00	101.10	9.2149
00017	11.50 % 2011	10.00	115.01	9.2044
00017	11.50 % 2011	10.00	114.90	9.2196
00012	11.03 % 2012	5.00	110.87	9.4129
00012	11.03 % 2012	5.00	110.98	9.3977
01005	9.81 % 2013	5.00	102.22	9.4891
00015	11.43 % 2015	5.00	111.82	9.8534
00015	11.43 % 2015	5.00	111.82	9.8534
01008	10.03 % 2019	3.00	101.04	9.9044
01008	10.03 % 2019	5.00	101.15	9.8913
Contract Date : August 18, 2001				
97011	11.15 % 2002	1.00	103.83	7.2398
97011	11.15 % 2002	5.00	103.90	7.1706
94003	12.50 % 2004	10.00	112.00	7.3341
94003	12.50 % 2004	10.00	112.02	7.3261
94003	12.50 % 2004	0.50	111.80	7.4141
94003	12.50 % 2004	5.00	112.02	7.3261
94003	12.50 % 2004	5.00	112.01	7.3301
97007	12.59 % 2004	5.00	112.64	7.5417
98022	11.98 % 2004	25.00	112.01	7.5045
00007	9.90 % 2005	20.00	107.35	7.5665
95006	14.00 % 2005	0.01	117.25	8.5803
97010	11.19 % 2005	5.00	112.35	7.5419
97010	11.19 % 2005	0.10	112.20	7.5832
97010	11.19 % 2005	5.00	112.36	7.5392
97010	11.19 % 2005	5.00	112.34	7.5447
97010	11.19 % 2005	5.00	112.31	7.5529
82010	8.25 % 2005	0.50	104.50	6.9775
99008	11.68 % 2006	10.00	115.32	7.6892
99008	11.68 % 2006	5.00	115.30	7.6940
99008	11.68 % 2006	5.00	115.30	7.6940
00013	11.00 % 2006	10.00	113.25	7.7228
00013	11.00 % 2006	5.00	113.24	7.7251
96015	13.85 % 2006	5.00	100.00	13.8472
98009	11.90 % 2007	5.00	117.33	8.0806
84002	9.50 % 2008	5.00	104.17	8.6482

00016	11.40 %	2008	5.00	115.70	8.3981
00016	11.40 %	2008	10.00	115.70	8.3981
00016	11.40 %	2008	10.00	115.70	8.3981
00016	11.40 %	2008	5.00	115.75	8.3894
00016	11.40 %	2008	5.00	115.75	8.3894
0016	11.40 %	2008	5.00	115.75	8.3894
00016	11.40 %	2008	10.00	115.69	8.3999
00016	11.40 %	2008	10.00	115.74	8.3912
00016	11.40 %	2008	5.00	115.65	8.4068
00016	11.40 %	2008	5.00	115.68	8.4016
00016	11.40 %	2008	5.00	115.70	8.3981
00016	11.40 %	2008	10.00	115.735	8.3920
00016	11.40 %	2008	10.00	115.75	8.3894
00016	11.40 %	2008	5.00	115.62	8.4120
00016	11.40 %	2008	5.00	115.62	8.4120
00016	11.40 %	2008	5.00	115.62	8.4120
00016	11.40 %	2008	5.00	115.74	8.3912
00016	11.40 %	2008	5.00	115.70	8.3981
00016	11.40 %	2008	5.00	115.75	8.3894
00016	11.40 %	2008	5.00	115.65	8.4068
00016	11.40 %	2008	5.00	115.65	8.4068
00016	11.40 %	2008	5.00	115.65	8.4068
00016	11.40 %	2008	20.00	115.75	8.3894
00016	11.40 %	2008	5.00	115.74	8.3912
00016	11.40 %	2008	5.00	115.73	8.3929
00016	11.40 %	2008	5.00	115.735	8.3920
00016	11.40 %	2008	5.00	115.74	8.3912
00016	11.40 %	2008	15.00	115.75	8.3894
00016	11.40 %	2008	5.00	115.72	8.3946
00016	11.40 %	2008	10.00	115.72	8.3946
00016	11.40 %	2008	5.00	115.745	8.3903
99006	11.99 %	2009	5.00	116.25	8.9973
99006	11.99 %	2009	5.00	116.24	8.9990
99006	11.99 %	2009	10.00	116.29	8.9907
99006	11.99 %	2009	5.00	116.25	8.9973
99006	11.99 %	2009	5.00	116.28	8.9923
99006	11.99 %	2009	5.00	116.25	8.9973
99006	11.99 %	2009	5.00	116.28	8.9923
99006	11.99 %	2009	5.00	116.26	8.9957
99006	11.99 %	2009	10.00	116.26	8.9957
99006	11.99 %	2009	5.00	116.27	8.9940
99006	11.99 %	2009	5.00	116.28	8.9923
99006	11.99 %	2009	5.00	116.28	8.9923
98015	12.25 %	2010	0.50	113.00	10.0008
98015	12.25 %	2010	10.00	116.08	9.5207
00014	11.30 %	2010	25.00	113.52	9.0599
00014	11.30 %	2010	5.00	113.53	9.0584
00014	11.30 %	2010	5.00	113.52	9.0599
00014	11.30 %	2010	10.00	113.52	9.0599
00014	11.30 %	2010	5.00	113.52	9.0599
00014	11.30 %	2010	5.00	113.51	9.0614
00014	11.30 %	2010	5.00	113.50	9.0630
01007	9.39 %	2011	5.00	101.11	9.2132
01007	9.39 %	2011	10.00	101.08	9.2179
01007	9.39 %	2011	5.00	101.08	9.2179

01007	9.39 %	2011	15.00	101.05	9.2226
01007	9.39 %	2011	5.00	101.07	9.2195
01007	9.39 %	2011	10.00	101.08	9.2179
01007	9.39 %	2011	15.00	101.05	9.2226
01007	9.39 %	2011	25.00	101.10	9.2148
01007	9.39 %	2011	1.50	101.065	9.2202
01007	9.39 %	2011	5.00	101.08	9.2179
01007	9.39 %	2011	10.00	101.07	9.2195
0017	11.50 %	2011	5.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.06	9.1971
00017	11.50 %	2011	5.00	115.05	9.1985
00017	11.50 %	2011	10.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.06	9.1971
00017	11.50 %	2011	5.00	115.04	9.1999
00017	11.50 %	2011	1.00	115.09	9.1930
00017	11.50 %	2011	10.00	114.84	9.2276
00017	11.50 %	2011	5.00	115.04	9.1999
00017	11.50 %	2011	5.00	115.03	9.2013
00017	11.50 %	2011	5.00	115.06	9.1971
00017	11.50 %	2011	5.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.06	9.1971
00017	11.50 %	2011	5.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.07	9.1957
00017	11.50 %	2011	10.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.01	9.2040
00017	11.50 %	2011	5.00	115.04	9.1999
00017	11.50 %	2011	5.00	115.04	9.1999
00017	11.50 %	2011	5.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.04	9.1999
00017	11.50 %	2011	5.00	115.06	9.1971
00017	11.50 %	2011	5.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.00	9.2054
00017	11.50 %	2011	10.00	115.06	9.1971
00017	11.50 %	2011	10.00	115.05	9.1985
00017	11.50 %	2011	10.00	115.05	9.1985
00017	11.50 %	2011	10.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.05	9.1985
00017	11.50 %	2011	5.00	115.015	9.2034
00017	11.50 %	2011	5.00	115.07	9.1957
00017	11.50 %	2011	5.00	115.04	9.1999
00012	11.03 %	2012	5.00	111.08	9.3836
00012	11.03 %	2012	5.00	111.08	9.3836
00012	11.03 %	2012	5.00	111.07	9.3850
00012	11.03 %	2012	10.00	111.05	9.3878
00012	11.03 %	2012	1.50	110.84	9.4168
00012	11.03 %	2012	10.00	111.07	9.3850
00012	11.03 %	2012	5.00	111.05	9.3878
00012	11.03 %	2012	5.00	111.05	9.3878
00012	11.03 %	2012	5.00	111.02	9.3919
00012	11.03 %	2012	5.00	111.02	9.3919
00012	11.03 %	2012	5.00	111.04	9.3892
00012	11.03 %	2012	5.00	111.04	9.3892
00012	11.03 %	2012	10.00	111.02	9.3919
00012	11.03 %	2012	0.50	110.78	9.4251
00012	11.03 %	2012	5.00	111.09	9.3823

00012	11.03 %	2012	5.00	111.085	9.3830
00012	11.03 %	2012	5.00	111.08	9.3836
00012	11.03 %	2012	5.00	111.08	9.3836
00012	11.03 %	2012	5.00	111.04	9.3892
00012	11.03 %	2012	5.00	111.05	9.3878
00012	11.03 %	2012	5.00	111.06	9.3864
00012	11.03 %	2012	5.00	111.04	9.3892
00012	11.03 %	2012	5.00	111.08	9.3836
00012	11.03 %	2012	5.00	111.06	9.3864
00012	11.03 %	2012	10.00	111.08	9.3836
00012	11.03 %	2012	3.50	110.84	9.4168
0012	11.03 %	2012	5.00	111.07	9.3850
00012	11.03 %	2012	5.00	111.08	9.3836
00012	11.03 %	2012	5.00	111.08	9.3836
00012	11.03 %	2012	5.00	111.07	9.3850
00012	11.03 %	2012	5.00	111.04	9.3892
00012	11.03 %	2012	5.00	111.05	9.3878
01005	9.81 %	2013	5.00	102.30	9.4778
01005	9.81 %	2013	5.00	102.25	9.4848
01005	9.81 %	2013	5.00	102.25	9.4848
01005	9.81 %	2013	5.00	102.26	9.4834
01005	9.81 %	2013	5.00	102.26	9.4834
01005	9.81 %	2013	5.00	102.27	9.4820
01005	9.81 %	2013	10.00	102.25	9.4848
01005	9.81 %	2013	1.00	102.28	9.4806
83004	10.00 %	2014	1.00	101.90	9.7330
84010	10.50 %	2014	5.00	104.65	9.8584
99020	11.83 %	2014	5.00	114.58	9.8320
99020	11.83 %	2014	5.00	114.58	9.8320
99020	11.83 %	2014	5.00	114.60	9.8295
99020	11.83 %	2014	5.00	114.60	9.8295
99020	11.83 %	2014	5.00	114.60	9.8295
99020	11.83 %	2014	15.00	114.55	9.8357
99020	11.83 %	2014	1.00	114.18	9.8816
99020	11.83 %	2014	5.00	114.58	9.8320
99020	11.83 %	2014	5.00	114.58	9.8320
99020	11.83 %	2014	5.00	114.58	9.8320
99020	11.83 %	2014	10.00	114.56	9.8345
01001	10.47 %	2015	6.00	105.36	9.7467
01001	10.47 %	2015	5.00	105.33	9.7506
00009	10.79 %	2015	0.20	106.35	9.9292
00015	11.43 %	2015	5.00	111.90	9.8434
01004	10.45 %	2018	1.25	104.00	9.9502
98025	12.60 %	2018	0.26	120.50	10.0677
98025	12.60 %	2018	2.63	120.50	10.0677
98025	12.60 %	2018	0.26	117.70	10.3712
01008	10.03 %	2019	5.00	101.10	9.8972
01008	10.03 %	2019	5.00	101.12	9.8948
01008	10.03 %	2019	0.35	101.12	9.8948
01008	10.03 %	2019	1.25	101.05	9.9031
01008	10.03 %	2019	5.00	101.00	9.9091
01008	10.03 %	2019	0.50	101.10	9.8972
01008	10.03 %	2019	1.00	101.15	9.8912
00018	11.60 %	2020	5.00	113.25	10.0322
00018	11.60 %	2020	3.5975	113.08	10.0503

00018	11.60 %	2020	0.539	113.08	10.0503
01006	10.25 %	2021	1.00	102.40	9.9663
01006	10.25 %	2021	5.00	102.31	9.9767
01006	10.25 %	2021	0.50	102.25	9.9835
Contract Date : August 20, 2001					
96018	13.55 %	2001	25.00	101.665	7.0908
97011	11.15 %	2002	10.00	103.92	7.1316
97011	11.15 %	2002	10.00	103.91	7.1415
97011	11.15 %	2002	5.00	103.92	7.1316
97011	11.15 %	2002	5.00	103.92	7.1316
97011	11.15 %	2002	5.00	103.915	7.1366
94003	12.50 %	2004	5.00	112.03	7.3131
94003	12.50 %	2004	5.00	112.02	7.3171
94003	12.50 %	2004	10.00	112.02	7.3171
4003	12.50 %	2004	5.00	112.04	7.3091
94003	12.50 %	2004	5.00	112.03	7.3131
94003	12.50 %	2004	5.00	112.02	7.3171
94003	12.50 %	2004	5.00	112.02	7.3171
94003	12.50 %	2004	5.00	112.02	7.3171
94003	12.50 %	2004	10.00	112.02	7.3171
94003	12.50 %	2004	5.00	112.03	7.3131
94003	12.50 %	2004	5.00	112.025	7.3151
94003	12.50 %	2004	5.00	112.015	7.3191
94003	12.50 %	2004	10.00	112.025	7.3151
94003	12.50 %	2004	10.00	112.02	7.3171
94003	12.50 %	2004	5.00	113.03	6.9153
94003	12.50 %	2004	5.00	112.02	7.3171
94003	12.50 %	2004	10.00	112.025	7.3151
94003	12.50 %	2004	10.00	112.025	7.3151
94003	12.50 %	2004	5.00	112.025	7.3151
94003	12.50 %	2004	5.00	112.03	7.3131
97007	12.59 %	2004	5.00	112.64	7.5332
97007	12.59 %	2004	5.00	112.66	7.5259
98022	11.98 %	2004	1.00	111.85	7.5537
00007	9.90 %	2005	5.00	107.38	7.5546
00007	9.90 %	2005	10.00	107.40	7.5486
00007	9.90 %	2005	5.00	107.40	7.5486
00011	10.20 %	2005	5.00	108.79	7.5482
00011	10.20 %	2005	5.00	108.80	7.5454
97010	11.19 %	2005	5.00	112.40	7.5238
97010	11.19 %	2005	5.00	112.40	7.5238
97010	11.19 %	2005	5.00	112.38	7.5293
97010	11.19 %	2005	5.00	112.42	7.5183
97010	11.19 %	2005	10.00	112.40	7.5238
97010	11.19 %	2005	5.00	112.42	7.5183
97010	11.19 %	2005	10.00	112.42	7.5183
97010	11.19 %	2005	10.00	112.40	7.5238
97010	11.19 %	2005	10.00	112.405	7.5225
99008	11.68 %	2006	5.00	115.40	7.6667
99008	11.68 %	2006	5.00	115.39	7.6690
99008	11.68 %	2006	5.00	115.39	7.6690
99008	11.68 %	2006	5.00	115.34	7.6809
99008	11.68 %	2006	5.00	115.32	7.6857
99008	11.68 %	2006	5.00	115.35	7.6785
99008	11.68 %	2006	5.00	115.35	7.6785

99008	11.68	%	2006	5.00	115.36	7.6762
99008	11.68	%	2006	5.00	115.37	7.6738
99008	11.68	%	2006	5.00	115.39	7.6690
98005	11.75	%	2006	5.00	115.45	7.7293
98005	11.75	%	2006	5.00	115.425	7.7352
00013	11.00	%	2006	5.00	113.32	7.7038
00013	11.00	%	2006	5.00	113.34	7.6992
00013	11.00	%	2006	10.00	113.335	7.7003
00013	11.00	%	2006	10.00	113.335	7.7003
00013	11.00	%	2006	10.00	113.325	7.7026
00013	11.00	%	2006	5.00	113.32	7.7038
00013	11.00	%	2006	5.00	113.34	7.6992
00013	11.00	%	2006	10.00	113.34	7.6992
98009	11.90	%	2007	5.00	117.36	8.0720
00016	11.40	%	2008	10.00	115.83	8.3741
0016	11.40	%	2008	10.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.80	8.3793
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.805	8.3785
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	25.00	115.82	8.3759
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.79	8.3811
00016	11.40	%	2008	15.00	115.83	8.3741
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	10.00	115.80	8.3793
00016	11.40	%	2008	5.00	115.81	8.3776
00016	11.40	%	2008	5.00	115.82	8.3759
00016	11.40	%	2008	5.00	115.80	8.3793
00016	11.40	%	2008	5.00	115.77	8.3845
00016	11.40	%	2008	5.00	115.78	8.3828
00016	11.40	%	2008	5.00	115.76	8.3863
00016	11.40	%	2008	5.00	115.80	8.3793
00016	11.40	%	2008	5.00	115.80	8.3793
00016	11.40	%	2008	10.00	115.78	8.3828
00016	11.40	%	2008	10.00	115.79	8.3811
99006	11.99	%	2009	5.00	116.35	8.9794
99006	11.99	%	2009	5.00	116.34	8.9811
99006	11.99	%	2009	5.00	116.36	8.9777
99006	11.99	%	2009	5.00	116.36	8.9777
99006	11.99	%	2009	5.00	116.36	8.9777
99006	11.99	%	2009	5.00	116.35	8.9794
99006	11.99	%	2009	5.00	116.35	8.9794
99006	11.99	%	2009	5.00	116.34	8.9811
99006	11.99	%	2009	5.00	116.36	8.9777
99006	11.99	%	2009	5.00	116.33	8.9827
99006	11.99	%	2009	5.00	116.34	8.9811
99006	11.99	%	2009	5.00	116.36	8.9777
99006	11.99	%	2009	5.00	116.355	8.9786

99006	11.99	%	2009	5.00	116.36	8.9777
99006	11.99	%	2009	10.00	116.365	8.9769
99006	11.99	%	2009	5.00	116.365	8.9769
99006	11.99	%	2009	5.00	116.35	8.9794
99006	11.99	%	2009	5.00	116.36	8.9777
99006	11.99	%	2009	5.00	116.33	8.9827
99006	11.99	%	2009	5.00	116.34	8.9811
99006	11.99	%	2009	5.00	116.35	8.9794
99006	11.99	%	2009	5.00	116.34	8.9811
99006	11.99	%	2009	5.00	116.335	8.9819
99006	11.99	%	2009	5.00	116.30	8.9877
99006	11.99	%	2009	5.00	116.35	8.9794
99006	11.99	%	2009	5.00	116.35	8.9794
99006	11.99	%	2009	5.00	116.35	8.9794
99004	12.29	%	2010	5.00	116.15	9.4665
90010	11.50	%	2010	0.25	112.20	9.4254
98015	12.25	%	2010	5.00	116.15	9.5088
98015	12.25	%	2010	5.00	116.15	9.5088
8015	12.25	%	2010	5.00	116.155	9.5081
00014	11.30	%	2010	5.00	113.55	9.0544
00014	11.30	%	2010	5.00	113.545	9.0551
00014	11.30	%	2010	5.00	113.62	9.0437
00014	11.30	%	2010	5.00	113.62	9.0437
00014	11.30	%	2010	5.00	113.56	9.0528
00014	11.30	%	2010	5.00	113.60	9.0468
00014	11.30	%	2010	5.00	113.61	9.0452
00014	11.30	%	2010	5.00	113.59	9.0483
00014	11.30	%	2010	5.00	113.56	9.0528
00014	11.30	%	2010	5.00	113.54	9.0559
99005	12.32	%	2011	5.00	116.37	9.6381
99005	12.32	%	2011	5.00	116.40	9.6337
00010	10.95	%	2011	5.00	110.68	9.2612
00010	10.95	%	2011	10.00	110.72	9.2554
00010	10.95	%	2011	10.00	110.70	9.2583
00010	10.95	%	2011	5.00	110.70	9.2583
01007	9.39	%	2011	10.00	101.10	9.2146
01007	9.39	%	2011	5.00	101.09	9.2162
01007	9.39	%	2011	10.00	101.08	9.2178
01007	9.39	%	2011	15.00	101.10	9.2146
01007	9.39	%	2011	5.00	101.09	9.2162
01007	9.39	%	2011	5.00	101.09	9.2162
01007	9.39	%	2011	5.00	101.08	9.2178
01007	9.39	%	2011	5.00	101.10	9.2146
00017	11.50	%	2011	5.00	115.10	9.1909
00017	11.50	%	2011	5.00	115.095	9.1916
00017	11.50	%	2011	5.00	115.10	9.1909
00017	11.50	%	2011	5.00	115.12	9.1881
00017	11.50	%	2011	5.00	115.14	9.1853
00017	11.50	%	2011	10.00	115.10	9.1909
00017	11.50	%	2011	5.00	115.10	9.1909
00017	11.50	%	2011	10.00	115.11	9.1895
00017	11.50	%	2011	5.00	115.12	9.1881
00017	11.50	%	2011	5.00	115.13	9.1867
00017	11.50	%	2011	5.00	115.08	9.1937
00017	11.50	%	2011	5.00	115.06	9.1964

00017	11.50 %	2011	5.00	115.11	9.1895
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.14	9.1853
00017	11.50 %	2011	5.00	115.06	9.1964
00017	11.50 %	2011	5.00	115.09	9.1923
00017	11.50 %	2011	5.00	115.12	9.1881
00017	11.50 %	2011	5.00	115.14	9.1853
00017	11.50 %	2011	5.00	115.14	9.1853
00017	11.50 %	2011	5.00	115.14	9.1853
00017	11.50 %	2011	10.00	115.03	9.2006
00017	11.50 %	2011	10.00	115.09	9.1923
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	114.78	9.2353
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.13	9.1867
0017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	10.00	115.11	9.1895
00017	11.50 %	2011	5.00	115.15	9.1840
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.07	9.1950
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.14	9.1853
00017	11.50 %	2011	10.00	115.15	9.1840
00017	11.50 %	2011	5.00	115.13	9.1867
00017	11.50 %	2011	5.00	115.07	9.1950
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.12	9.1881
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.10	9.1909
00017	11.50 %	2011	5.00	115.12	9.1881
00012	11.03 %	2012	1.50	111.00	9.3941
00012	11.03 %	2012	10.00	111.10	9.3803
00012	11.03 %	2012	5.00	111.15	9.3734
00012	11.03 %	2012	5.00	111.05	9.3872
00012	11.03 %	2012	5.00	111.09	9.3817
00012	11.03 %	2012	5.00	111.13	9.3762
00012	11.03 %	2012	5.00	111.16	9.3720
00012	11.03 %	2012	5.00	111.14	9.3748
00012	11.03 %	2012	10.00	111.17	9.3707
00012	11.03 %	2012	5.00	111.16	9.3720
00012	11.03 %	2012	5.00	111.155	9.3727
00012	11.03 %	2012	5.00	111.10	9.3803
00012	11.03 %	2012	5.00	111.13	9.3762
00012	11.03 %	2012	5.00	111.16	9.3720
00012	11.03 %	2012	10.00	111.155	9.3727
00012	11.03 %	2012	5.00	111.15	9.3734
00012	11.03 %	2012	5.00	111.15	9.3734

00012	11.03	%	2012	5.00	111.14	9.3748
00012	11.03	%	2012	10.00	111.15	9.3734
00012	11.03	%	2012	5.00	111.11	9.3789
00012	11.03	%	2012	5.00	111.07	9.3844
00012	11.03	%	2012	5.00	111.09	9.3817
00012	11.03	%	2012	5.00	111.08	9.3831
00012	11.03	%	2012	5.00	111.10	9.3803
00012	11.03	%	2012	5.00	111.11	9.3789
00012	11.03	%	2012	10.00	111.15	9.3734
00012	11.03	%	2012	5.00	111.15	9.3734
00012	11.03	%	2012	5.00	111.17	9.3707
00012	11.03	%	2012	15.00	111.18	9.3693
00012	11.03	%	2012	5.00	111.04	9.3886
00012	11.03	%	2012	5.00	111.145	9.3741
00012	11.03	%	2012	10.00	111.12	9.3775
00012	11.03	%	2012	5.00	111.13	9.3762
00012	11.03	%	2012	5.00	111.155	9.3727
00012	11.03	%	2012	10.00	111.16	9.3720
00012	11.03	%	2012	5.00	111.15	9.3734
00012	11.03	%	2012	5.00	111.145	9.3741
00012	11.03	%	2012	5.00	111.15	9.3734
00012	11.03	%	2012	5.00	111.12	9.3775
00012	11.03	%	2012	5.00	111.12	9.3775
00012	11.03	%	2012	5.00	111.18	9.3693
0012	11.03	%	2012	5.00	111.10	9.3803
00012	11.03	%	2012	5.00	111.155	9.3727
00012	11.03	%	2012	5.00	111.15	9.3734
00012	11.03	%	2012	5.00	111.12	9.3775
00012	11.03	%	2012	5.00	111.14	9.3748
00012	11.03	%	2012	5.00	111.12	9.3775
00012	11.03	%	2012	5.00	111.12	9.3775
00012	11.03	%	2012	5.00	111.13	9.3762
00012	11.03	%	2012	10.00	111.14	9.3748
00012	11.03	%	2012	5.00	111.15	9.3734
00012	11.03	%	2012	5.00	111.135	9.3755
00012	11.03	%	2012	5.00	111.13	9.3762
01005	9.81	%	2013	5.00	102.28	9.4805
01005	9.81	%	2013	5.00	102.30	9.4777
01005	9.81	%	2013	10.00	102.31	9.4763
01005	9.81	%	2013	2.00	102.31	9.4763
01005	9.81	%	2013	3.00	102.31	9.4763
01005	9.81	%	2013	5.00	102.31	9.4763
01005	9.81	%	2013	1.00	102.33	9.4735
01005	9.81	%	2013	5.00	102.305	9.4770
01005	9.81	%	2013	5.00	102.305	9.4770
01005	9.81	%	2013	5.00	102.305	9.4770
01005	9.81	%	2013	5.00	102.28	9.4805
01005	9.81	%	2013	10.00	102.30	9.4777
01005	9.81	%	2013	10.00	102.255	9.4840
01005	9.81	%	2013	15.00	102.30	9.4777
01005	9.81	%	2013	15.00	102.30	9.4777
01005	9.81	%	2013	5.00	102.30	9.4777
01005	9.81	%	2013	10.00	102.30	9.4777
01005	9.81	%	2013	5.00	102.305	9.4770
01005	9.81	%	2013	10.00	102.29	9.4791

01005	9.81 %	2013	5.00	102.29	9.4791
01005	9.81 %	2013	5.00	102.275	9.4812
01005	9.81 %	2013	5.00	102.30	9.4777
01005	9.81 %	2013	5.00	102.30	9.4777
01005	9.81 %	2013	5.00	102.30	9.4777
01005	9.81 %	2013	5.00	102.30	9.4777
01005	9.81 %	2013	5.00	102.31	9.4763
84010	10.50 %	2014	1.00	104.50	9.8783
99020	11.83 %	2014	0.50	114.75	9.8106
01001	10.47 %	2015	5.00	105.35	9.7477
01001	10.47 %	2015	5.00	105.35	9.7477
01008	10.03 %	2019	5.00	101.10	9.8970
01008	10.03 %	2019	20.00	101.165	9.8893
01008	10.03 %	2019	5.00	101.16	9.8899
01008	10.03 %	2019	10.00	101.13	9.8934
01008	10.03 %	2019	20.00	101.16	9.8899
00008	10.70 %	2020	0.73	105.71	10.0147
00008	10.70 %	2020	0.62	105.71	10.0147
00018	11.60 %	2020	5.00	113.29	10.0277
00018	11.60 %	2020	0.40	113.40	10.0160
Total			2987.9465		

B. State Government Securities

Contract Date : August 18, 2001					
86209	11.00% KERALA S.D.	2001	2.00	100.11	7.6939
00201	11.08% KARNATAKA S.D.L.				
	2010		0.30	106.55	9.9115
00240	11.70% TAMILNADU SDL	2010	5.00	112.25	9.6296
01210	10.82% RAJASTHAN SDL,	2011	5.00	107.25	9.6324
01207	10.82% MADHYA PRADESH				
	SDL, 2011		5.00	107.25	9.6324
Contract Date : August 20, 2001					
00240	11.70% TAMILNADU SDL	2010	1.75	112.78	9.5461
01224	10.53% KERALA GOVT STOCK				
	2011		5.00	105.42	9.6505
Total			24.05		

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 18, 2001					
	21/09/2001		20.00	99.3987	6.4764
Contract Date : August 20, 2001					
	24/08/2001		1.75	99.9219	7.1127
	28/09/2001		10.00	99.2471	7.0804
Total			31.75		

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

Contract Date : August 20, 2001					
	13/09/2001		0.80	99.5353	7.0809

Total	0.80		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : August 18, 2001			
06/09/2001	5.00	99.6810	6.1309
21/02/2002	25.00	96.5075	7.0443
21/02/2002	25.00	96.5075	7.0443
21/02/2002	25.00	96.5075	7.0443
21/02/2002	25.00	96.5075	7.0443
Contract Date : August 20, 2001			
23/08/2001	2.00	99.9413	7.1264
23/08/2001	24.00	99.9414	7.1143
23/08/2001	3.00	99.9414	7.1143
23/08/2001	1.50	99.9414	7.1143
01/11/2001	1.00	98.6193	6.9810
15/11/2001	2.00	98.3589	6.9808
28/12/2001	15.00	97.5505	7.0308
24/01/2002	22.50	97.0568	7.0307
24/01/2002	10.00	97.0568	7.0307
14/06/2002	6.00	94.4480	7.1803
26/07/2002	11.00	93.6942	7.2053
09/08/2002	5.00	93.4897	7.1604
09/08/2002	1.6625	93.4728	7.1803
09/08/2002	5.00	93.4728	7.1803
09/08/2002	5.00	93.4728	7.1803
Total	219.6625		

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)

II. REPO Transactions *

(Other than with RBI)

A. Government of India Dated Securities

97010	11.19 %	2005	4.50	112.00	9.75	18
97010	11.19 %	2005	3.00	112.00	9.75	18
97004	12.69 %	2002	20.00	103.85	6.85	3
97004	12.69 %	2002	25.00	103.85	6.90	3
97004	12.69 %	2002	25.00	103.85	6.90	3
87006	11.00 %	2002	10.00	102.69	7.15	3
97011	11.15 %	2002	25.00	103.90	7.15	3
94010	11.55 %	2002(INSTAL	15.00	105.00	6.85	3
94010	11.55 %	2002(INSTAL	15.00	105.00	7.15	3
98004	11.10 %	2003	25.00	105.83	6.95	14
98004	11.10 %	2003	25.00	105.83	6.95	14
98004	11.10 %	2003	25.00	105.83	6.95	14
98004	11.10 %	2003	25.00	105.83	6.95	14
98004	11.10 %	2003	20.00	105.80	6.85	3
98004	11.10 %	2003	20.00	105.80	6.85	3
97008	11.83 %	2003	25.00	108.00	6.85	3
94003	12.50 %	2004	20.00	112.00	6.85	3
98008	11.50 %	2004	100.00	109.80	6.90	3
97007	12.59 %	2004	25.00	112.70	6.80	7
97007	12.59 %	2004	25.00	112.70	6.80	7

97007	12.59 %	2004	25.00	112.70	6.80	7
97007	12.59 %	2004	25.00	112.70	6.80	7
97007	12.59 %	2004	25.00	112.70	6.80	7
00007	9.90 %	2005	20.00	107.35	6.90	3
00007	9.90 %	2005	25.00	107.35	6.90	3
97010	11.19 %	2005	100.00	112.40	6.90	3
95012	14.00 %	2005(INSTALM	25.00	120.25	6.80	7
00016	11.40 %	2008	150.00	115.70	6.95	4
00016	11.40 %	2008	15.00	115.60	6.85	3
00016	11.40 %	2008	15.00	115.60	6.85	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	5.00	101.05	6.95	3
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
01007	9.39 %	2011	25.00	101.08	6.80	7
1007	9.39 %	2011	45.00	101.10	6.80	4
91012	11.50 %	2011	3.25	100.00	8.50	3
00017	11.50 %	2011	10.00	115.00	7.50	9
00017	11.50 %	2011	10.00	115.00	7.50	9
00017	11.50 %	2011	25.00	115.15	6.80	4
00012	11.03 %	2012	10.00	111.00	7.50	9
00012	11.03 %	2012	10.00	111.00	7.50	9
00012	11.03 %	2012	10.00	111.00	7.50	9
00012	11.03 %	2012	5.00	111.00	7.50	9
01005	9.81 %	2013	20.00	102.30	6.80	7
01005	9.81 %	2013	20.00	102.30	6.80	4
00018	11.60 %	2020	5.00	100.00	8.50	7
01006	10.25 %	2021	92.00	102.00	6.85	4
Total			1517.75			

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)

01/11/2001	25.00	98.6193	7.15	4
01/11/2001	25.00	98.6193	7.15	4
01/11/2001	25.00	98.6193	7.15	4
17/05/2002	20.00	94.9100	6.85	3
26/07/2002	25.00	93.6800	6.85	3
26/07/2002	25.00	93.6800	6.85	3
26/07/2002	25.00	93.6800	6.85	3
26/07/2002	25.00	93.6800	6.85	3
09/08/2002	10.00	93.4728	6.75	5
Total	205.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 23 August 2001

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