

# Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 01 September 2001

| Loan<br>Code                           | Nomenclature | Amount<br>(Face Value)<br>(in Rs.Crore) | Price *<br>Per Rs.100<br>nominal | YTM %<br>Indicative |
|----------------------------------------|--------------|-----------------------------------------|----------------------------------|---------------------|
| -----                                  |              |                                         |                                  |                     |
| I. Outright Transactions               |              |                                         |                                  |                     |
| A.Government of India Dated Securities |              |                                         |                                  |                     |
| Contract Date : August 28, 2001        |              |                                         |                                  |                     |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.20                           | 8.3042              |
| 00016                                  | 11.40 % 2008 | 10.00                                   | 116.17                           | 8.3094              |
| Contract Date : August 29, 2001        |              |                                         |                                  |                     |
| 00016                                  | 11.40 % 2008 | 10.00                                   | 116.51                           | 8.2498              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.51                           | 8.2498              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.26                           | 8.2931              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.21                           | 8.3018              |
| 00016                                  | 11.40 % 2008 | 10.00                                   | 116.50                           | 8.2515              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.49                           | 8.2533              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.45                           | 8.2602              |
| 00012                                  | 11.03 % 2012 | 5.00                                    | 111.95                           | 9.2610              |
| Contract Date : August 30, 2001        |              |                                         |                                  |                     |
| 99006                                  | 11.99 % 2009 | 25.00                                   | 117.20                           | 8.8320              |
| 00012                                  | 11.03 % 2012 | 5.00                                    | 112.14                           | 9.2348              |
| 00012                                  | 11.03 % 2012 | 5.00                                    | 112.13                           | 9.2362              |
| 00012                                  | 11.03 % 2012 | 5.00                                    | 111.72                           | 9.2922              |
| 01005                                  | 9.81 % 2013  | 5.00                                    | 102.92                           | 9.3904              |
| 01006                                  | 10.25 % 2021 | 5.00                                    | 102.68                           | 9.9341              |
| 01006                                  | 10.25 % 2021 | 30.00                                   | 102.68                           | 9.9341              |
| Contract Date : August 31, 2001        |              |                                         |                                  |                     |
| 94003                                  | 12.50 % 2004 | 2.00                                    | 112.16                           | 7.2102              |
| 90009                                  | 11.25 % 2005 | 1.00                                    | 111.85                           | 7.5763              |
| 97010                                  | 11.19 % 2005 | 1.00                                    | 112.90                           | 7.3619              |
| 99008                                  | 11.68 % 2006 | 10.00                                   | 116.07                           | 7.4877              |
| 99008                                  | 11.68 % 2006 | 5.00                                    | 116.07                           | 7.4877              |
| 00013                                  | 11.00 % 2006 | 10.00                                   | 114.60                           | 7.3953              |
| 00013                                  | 11.00 % 2006 | 10.00                                   | 114.05                           | 7.5202              |
| 00013                                  | 11.00 % 2006 | 10.00                                   | 114.05                           | 7.5202              |
| 00013                                  | 11.00 % 2006 | 10.00                                   | 114.065                          | 7.5168              |
| 00013                                  | 11.00 % 2006 | 5.00                                    | 114.05                           | 7.5202              |
| 97002                                  | 13.05 % 2007 | 20.00                                   | 121.11                           | 8.2842              |
| 97002                                  | 13.05 % 2007 | 5.00                                    | 120.687                          | 8.3686              |
| 87011                                  | 11.50 % 2007 | 15.00                                   | 115.40                           | 8.2321              |
| 00016                                  | 11.40 % 2008 | 25.00                                   | 116.32                           | 8.2813              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.35                           | 8.2761              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.35                           | 8.2761              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.345                          | 8.2769              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.10                           | 8.3194              |
| 00016                                  | 11.40 % 2008 | 20.00                                   | 116.33                           | 8.2795              |
| 00016                                  | 11.40 % 2008 | 5.00                                    | 116.17                           | 8.3073              |

|       |         |      |       |         |        |
|-------|---------|------|-------|---------|--------|
| 00016 | 11.40 % | 2008 | 5.00  | 116.15  | 8.3107 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 10.00 | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.36  | 8.2743 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.36  | 8.2743 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.36  | 8.2743 |
| 00016 | 11.40 % | 2008 | 10.00 | 116.36  | 8.2743 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.00  | 8.3368 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.36  | 8.2743 |
| 00016 | 11.40 % | 2008 | 20.00 | 116.335 | 8.2787 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.30  | 8.2847 |
| 00016 | 11.40 % | 2008 | 10.00 | 116.20  | 8.3021 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.30  | 8.2847 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.10  | 8.3194 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.00  | 8.3368 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.35  | 8.2761 |
| 00016 | 11.40 % | 2008 | 5.00  | 116.33  | 8.2795 |
| 99006 | 11.99 % | 2009 | 20.00 | 117.17  | 8.8363 |
| 99006 | 11.99 % | 2009 | 10.00 | 117.17  | 8.8363 |
| 99006 | 11.99 % | 2009 | 20.00 | 117.16  | 8.8380 |
| 99006 | 11.99 % | 2009 | 5.00  | 117.05  | 8.8562 |
| 00014 | 11.30 % | 2010 | 5.00  | 114.30  | 8.9352 |
| 00014 | 11.30 % | 2010 | 10.00 | 114.30  | 8.9352 |
| 00014 | 11.30 % | 2010 | 5.00  | 114.30  | 8.9352 |
| 00010 | 10.95 % | 2011 | 0.50  | 111.10  | 9.1964 |
| 01007 | 9.39 %  | 2011 | 0.05  | 102.00  | 9.0747 |
| 01007 | 9.39 %  | 2011 | 1.00  | 101.90  | 9.0901 |
| 01007 | 9.39 %  | 2011 | 0.50  | 101.90  | 9.0901 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.75  | 9.1132 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.75  | 9.1132 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.75  | 9.1132 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.75  | 9.1132 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.75  | 9.1132 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.75  | 9.1132 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.745 | 9.1140 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.745 | 9.1140 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.745 | 9.1140 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.745 | 9.1140 |
| 01007 | 9.39 %  | 2011 | 5.50  | 101.73  | 9.1163 |
| 01007 | 9.39 %  | 2011 | 5.00  | 101.75  | 9.1132 |
| 00017 | 11.50 % | 2011 | 10.00 | 115.60  | 9.1179 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.70  | 9.1042 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.68  | 9.1069 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.60  | 9.1179 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.50  | 9.1317 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.45  | 9.1386 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.35  | 9.1525 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.50  | 9.1317 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.50  | 9.1317 |
| 00017 | 11.50 % | 2011 | 5.00  | 115.50  | 9.1317 |
| 00017 | 11.50 % | 2011 | 15.00 | 115.40  | 9.1456 |

|       |       |   |      |       |        |        |
|-------|-------|---|------|-------|--------|--------|
| 00017 | 11.50 | % | 2011 | 15.00 | 115.65 | 9.1111 |
| 00017 | 11.50 | % | 2011 | 5.00  | 115.52 | 9.1290 |
| 00017 | 11.50 | % | 2011 | 5.00  | 115.50 | 9.1317 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.95 | 9.2604 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.96 | 9.2591 |
| 00012 | 11.03 | % | 2012 | 10.00 | 111.76 | 9.2864 |
| 00012 | 11.03 | % | 2012 | 5.00  | 112.00 | 9.2536 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.97 | 9.2577 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.94 | 9.2618 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.65 | 9.3015 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.80 | 9.2809 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.85 | 9.2741 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.70 | 9.2946 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.70 | 9.2946 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.75 | 9.2878 |
| 00012 | 11.03 | % | 2012 | 10.00 | 111.70 | 9.2946 |
| 00012 | 11.03 | % | 2012 | 5.00  | 112.00 | 9.2536 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.75 | 9.2878 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.78 | 9.2837 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.79 | 9.2823 |
| 00012 | 11.03 | % | 2012 | 5.00  | 112.00 | 9.2536 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.71 | 9.2933 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.71 | 9.2933 |
| 00012 | 11.03 | % | 2012 | 10.00 | 111.70 | 9.2946 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.70 | 9.2946 |
| 00012 | 11.03 | % | 2012 | 10.00 | 111.60 | 9.3084 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.65 | 9.3015 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.76 | 9.2864 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.79 | 9.2823 |
| 00012 | 11.03 | % | 2012 | 3.00  | 112.04 | 9.2481 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.94 | 9.2618 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.90 | 9.2673 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.75 | 9.2878 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.65 | 9.3015 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.94 | 9.2618 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.77 | 9.2851 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.82 | 9.2782 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.82 | 9.2782 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.80 | 9.2809 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.82 | 9.2782 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.94 | 9.2618 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.80 | 9.2809 |
| 00012 | 11.03 | % | 2012 | 10.00 | 111.65 | 9.3015 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.78 | 9.2837 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.80 | 9.2809 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.75 | 9.2878 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.73 | 9.2905 |
| 00012 | 11.03 | % | 2012 | 5.00  | 112.00 | 9.2536 |
| 00012 | 11.03 | % | 2012 | 5.00  | 111.75 | 9.2878 |
| 82005 | 9.00  | % | 2013 | 2.00  | 99.70  | 9.0385 |
| 01005 | 9.81  | % | 2013 | 5.00  | 102.80 | 9.4071 |
| 01005 | 9.81  | % | 2013 | 5.00  | 102.80 | 9.4071 |
| 01005 | 9.81  | % | 2013 | 5.00  | 102.77 | 9.4113 |
| 01005 | 9.81  | % | 2013 | 5.00  | 102.85 | 9.4001 |
| 01005 | 9.81  | % | 2013 | 5.00  | 102.80 | 9.4071 |
| 01005 | 9.81  | % | 2013 | 5.00  | 102.80 | 9.4071 |
| 01005 | 9.81  | % | 2013 | 5.00  | 102.70 | 9.4211 |

|       |         |      |       |         |        |
|-------|---------|------|-------|---------|--------|
| 01005 | 9.81 %  | 2013 | 5.00  | 102.89  | 9.3946 |
| 01005 | 9.81 %  | 2013 | 10.00 | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.89  | 9.3946 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.89  | 9.3946 |
| 01005 | 9.81 %  | 2013 | 10.00 | 102.79  | 9.4085 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 10.00 | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 10.00 | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 10.00 | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.90  | 9.3932 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.905 | 9.3925 |
| 01005 | 9.81 %  | 2013 | 15.00 | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.90  | 9.3932 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.83  | 9.4029 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.79  | 9.4085 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.80  | 9.4071 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.89  | 9.3946 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.89  | 9.3946 |
| 01005 | 9.81 %  | 2013 | 5.00  | 102.89  | 9.3946 |
| 84010 | 10.50 % | 2014 | 0.90  | 104.40  | 9.8912 |
| 99020 | 11.83 % | 2014 | 5.00  | 115.25  | 9.7471 |
| 99020 | 11.83 % | 2014 | 10.00 | 115.25  | 9.7471 |
| 99020 | 11.83 % | 2014 | 5.00  | 115.25  | 9.7471 |
| 01001 | 10.47 % | 2015 | 5.00  | 105.75  | 9.6943 |
| 01001 | 10.47 % | 2015 | 5.00  | 105.85  | 9.6813 |
| 01001 | 10.47 % | 2015 | 5.00  | 106.00  | 9.6620 |
| 00015 | 11.43 % | 2015 | 5.00  | 112.95  | 9.7126 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.14  | 9.6896 |
| 00015 | 11.43 % | 2015 | 10.00 | 112.96  | 9.7114 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.13  | 9.6908 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.08  | 9.6969 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.085 | 9.6963 |
| 00015 | 11.43 % | 2015 | 10.00 | 113.12  | 9.6920 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.13  | 9.6908 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.08  | 9.6969 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.14  | 9.6896 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.05  | 9.7005 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.12  | 9.6920 |
| 00015 | 11.43 % | 2015 | 5.00  | 113.12  | 9.6920 |
| 00015 | 11.43 % | 2015 | 10.00 | 113.10  | 9.6945 |
| 01003 | 10.71 % | 2016 | 5.00  | 107.45  | 9.7409 |
| 01003 | 10.71 % | 2016 | 5.00  | 107.35  | 9.7532 |
| 01003 | 10.71 % | 2016 | 75.00 | 107.17  | 9.7754 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.05  | 9.7902 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.00  | 9.7964 |
| 01003 | 10.71 % | 2016 | 5.00  | 106.91  | 9.8075 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.20  | 9.7717 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.21  | 9.7705 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.20  | 9.7717 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.20  | 9.7717 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.23  | 9.7680 |
| 01003 | 10.71 % | 2016 | 10.00 | 107.20  | 9.7717 |
| 01003 | 10.71 % | 2016 | 25.00 | 107.17  | 9.7754 |

|       |         |      |        |         |        |
|-------|---------|------|--------|---------|--------|
| 01003 | 10.71 % | 2016 | 25.00  | 107.21  | 9.7705 |
| 01003 | 10.71 % | 2016 | 20.00  | 107.28  | 9.7618 |
| 01003 | 10.71 % | 2016 | 20.00  | 107.25  | 9.7655 |
| 01003 | 10.71 % | 2016 | 25.00  | 107.20  | 9.7717 |
| 01003 | 10.71 % | 2016 | 15.00  | 107.10  | 9.7840 |
| 01003 | 10.71 % | 2016 | 50.00  | 107.137 | 9.7794 |
| 01003 | 10.71 % | 2016 | 15.00  | 107.05  | 9.7902 |
| 01003 | 10.71 % | 2016 | 10.00  | 106.90  | 9.8088 |
| 01003 | 10.71 % | 2016 | 20.00  | 107.22  | 9.7692 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.24  | 9.7668 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.25  | 9.7655 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.23  | 9.7680 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.15  | 9.7779 |
| 01003 | 10.71 % | 2016 | 25.00  | 107.09  | 9.7853 |
| 01003 | 10.71 % | 2016 | 25.00  | 107.09  | 9.7853 |
| 01003 | 10.71 % | 2016 | 25.00  | 107.09  | 9.7853 |
| 01003 | 10.71 % | 2016 | 25.00  | 107.09  | 9.7853 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.22  | 9.7692 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.23  | 9.7680 |
| 01003 | 10.71 % | 2016 | 1.50   | 107.24  | 9.7668 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.22  | 9.7692 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.24  | 9.7668 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.15  | 9.7779 |
| 01003 | 10.71 % | 2016 | 10.00  | 107.125 | 9.7810 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.10  | 9.7840 |
| 01003 | 10.71 % | 2016 | 10.00  | 107.15  | 9.7779 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.15  | 9.7779 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.15  | 9.7779 |
| 01003 | 10.71 % | 2016 | 5.00   | 107.14  | 9.7791 |
| 01003 | 10.71 % | 2016 | 15.00  | 107.095 | 9.7847 |
| 99019 | 12.30 % | 2016 | 9.447  | 117.95  | 9.9550 |
| 99019 | 12.30 % | 2016 | 10.00  | 118.00  | 9.9492 |
| 99019 | 12.30 % | 2016 | 0.553  | 117.95  | 9.9550 |
| 01004 | 10.45 % | 2018 | 5.00   | 104.92  | 9.8401 |
| 01008 | 10.03 % | 2019 | 0.50   | 101.90  | 9.8015 |
| 01008 | 10.03 % | 2019 | 5.00   | 101.78  | 9.8156 |
| 01008 | 10.03 % | 2019 | 0.50   | 101.50  | 9.8487 |
| 01008 | 10.03 % | 2019 | 2.00   | 101.65  | 9.8309 |
| 00008 | 10.70 % | 2020 | 0.05   | 106.00  | 9.9816 |
| 01006 | 10.25 % | 2021 | 2.50   | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 7.50   | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 20.00  | 102.45  | 9.9604 |
| 01006 | 10.25 % | 2021 | 10.00  | 102.40  | 9.9661 |
| 01006 | 10.25 % | 2021 | 0.50   | 102.75  | 9.9261 |
| 01006 | 10.25 % | 2021 | 5.00   | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 1.50   | 102.85  | 9.9148 |
| 01006 | 10.25 % | 2021 | 0.10   | 102.90  | 9.9091 |
| 01006 | 10.25 % | 2021 | 5.00   | 102.52  | 9.9524 |
| 01006 | 10.25 % | 2021 | 5.00   | 102.63  | 9.9398 |
| 01006 | 10.25 % | 2021 | 100.00 | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 100.00 | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 100.00 | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 100.00 | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 100.00 | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 0.50   | 102.50  | 9.9547 |
| 01006 | 10.25 % | 2021 | 20.00  | 102.60  | 9.9432 |
| 01006 | 10.25 % | 2021 | 25.00  | 102.55  | 9.9490 |

Contract Date : September 01, 2001

|       |         |      |         |         |         |
|-------|---------|------|---------|---------|---------|
| 97011 | 11.15 % | 2002 | 10.00   | 103.86  | 7.0837  |
| 98004 | 11.10 % | 2003 | 5.00    | 105.895 | 7.1259  |
| 94003 | 12.50 % | 2004 | 10.00   | 112.05  | 7.2546  |
| 94003 | 12.50 % | 2004 | 5.00    | 112.04  | 7.2586  |
| 94003 | 12.50 % | 2004 | 5.00    | 112.05  | 7.2546  |
| 94003 | 12.50 % | 2004 | 5.00    | 112.06  | 7.2506  |
| 99S02 | 11.24 % | 2004 | 2150.00 | 100.00  | 11.2248 |
| 00007 | 9.90 %  | 2005 | 25.00   | 107.73  | 7.4323  |
| 97010 | 11.19 % | 2005 | 25.00   | 112.81  | 7.3866  |
| 97010 | 11.19 % | 2005 | 25.00   | 112.79  | 7.3921  |
| 97010 | 11.19 % | 2005 | 5.00    | 112.81  | 7.3866  |
| 97010 | 11.19 % | 2005 | 10.00   | 112.81  | 7.3866  |
| 97010 | 11.19 % | 2005 | 5.00    | 112.78  | 7.3949  |
| 97010 | 11.19 % | 2005 | 5.00    | 112.80  | 7.3894  |
| 99008 | 11.68 % | 2006 | 5.00    | 116.03  | 7.4972  |
| 99008 | 11.68 % | 2006 | 5.00    | 116.03  | 7.4972  |
| 99008 | 11.68 % | 2006 | 5.00    | 116.05  | 7.4924  |
| 98005 | 11.75 % | 2006 | 100.00  | 116.13  | 7.5482  |
| 98005 | 11.75 % | 2006 | 7.00    | 116.13  | 7.5482  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.05  | 7.5672  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.05  | 7.5672  |
| 98005 | 11.75 % | 2006 | 20.00   | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 15.00   | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 10.00   | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 10.00   | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 25.00   | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 10.00   | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.10  | 7.5553  |
| 98005 | 11.75 % | 2006 | 5.00    | 116.11  | 7.5530  |
| 00016 | 11.40 % | 2008 | 10.00   | 116.00  | 8.3368  |
| 00016 | 11.40 % | 2008 | 10.00   | 116.00  | 8.3368  |
| 00016 | 11.40 % | 2008 | 10.00   | 116.03  | 8.3316  |
| 00016 | 11.40 % | 2008 | 5.00    | 116.06  | 8.3264  |
| 00016 | 11.40 % | 2008 | 5.00    | 116.00  | 8.3368  |
| 00016 | 11.40 % | 2008 | 5.00    | 116.05  | 8.3281  |
| 00016 | 11.40 % | 2008 | 5.00    | 116.12  | 8.3160  |
| 00016 | 11.40 % | 2008 | 5.00    | 116.00  | 8.3368  |
| 00016 | 11.40 % | 2008 | 5.00    | 116.05  | 8.3281  |
| 00016 | 11.40 % | 2008 | 5.00    | 116.00  | 8.3368  |
| 99006 | 11.99 % | 2009 | 5.00    | 117.05  | 8.8562  |
| 80003 | 7.50 %  | 2010 | 1.56    | 92.00   | 8.8340  |
| 01007 | 9.39 %  | 2011 | 5.00    | 101.55  | 9.1441  |
| 01007 | 9.39 %  | 2011 | 5.00    | 101.55  | 9.1441  |
| 01007 | 9.39 %  | 2011 | 5.00    | 101.545 | 9.1449  |
| 01007 | 9.39 %  | 2011 | 5.00    | 101.545 | 9.1449  |
| 01007 | 9.39 %  | 2011 | 5.00    | 101.545 | 9.1449  |
| 01007 | 9.39 %  | 2011 | 5.00    | 101.545 | 9.1449  |
| 01007 | 9.39 %  | 2011 | 5.00    | 101.545 | 9.1449  |
| 01007 | 9.39 %  | 2011 | 10.00   | 101.53  | 9.1472  |
| 00017 | 11.50 % | 2011 | 5.00    | 115.35  | 9.1525  |

|       |         |      |        |        |        |
|-------|---------|------|--------|--------|--------|
| 00017 | 11.50 % | 2011 | 10.00  | 115.30 | 9.1594 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.40 | 9.1456 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.30 | 9.1594 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.35 | 9.1525 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.35 | 9.1525 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.40 | 9.1456 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.35 | 9.1525 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.40 | 9.1456 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.35 | 9.1525 |
| 00017 | 11.50 % | 2011 | 20.00  | 115.65 | 9.1111 |
| 00017 | 11.50 % | 2011 | 5.00   | 115.30 | 9.1594 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.65 | 9.3015 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.73 | 9.2905 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.73 | 9.2905 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.75 | 9.2878 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.70 | 9.2946 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.76 | 9.2864 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.80 | 9.2809 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.70 | 9.2946 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.80 | 9.2809 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.71 | 9.2933 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.65 | 9.3015 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.70 | 9.2946 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.73 | 9.2905 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.82 | 9.2782 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.75 | 9.2878 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.65 | 9.3015 |
| 00012 | 11.03 % | 2012 | 10.00  | 111.70 | 9.2946 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.75 | 9.2878 |
| 00012 | 11.03 % | 2012 | 5.00   | 111.75 | 9.2878 |
| 01005 | 9.81 %  | 2013 | 50.00  | 102.90 | 9.3932 |
| 01005 | 9.81 %  | 2013 | 100.00 | 102.90 | 9.3932 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.73 | 9.4169 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.76 | 9.4127 |
| 01005 | 9.81 %  | 2013 | 25.00  | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.78 | 9.4099 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.78 | 9.4099 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.76 | 9.4127 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.75 | 9.4141 |
| 01005 | 9.81 %  | 2013 | 10.00  | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.72 | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.76 | 9.4127 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.76 | 9.4127 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.78 | 9.4099 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.77 | 9.4113 |

|       |         |      |         |         |        |
|-------|---------|------|---------|---------|--------|
| 01005 | 9.81 %  | 2013 | 5.00    | 102.76  | 9.4127 |
| 01005 | 9.81 %  | 2013 | 10.00   | 102.75  | 9.4141 |
| 01005 | 9.81 %  | 2013 | 10.00   | 102.75  | 9.4141 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.78  | 9.4099 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.78  | 9.4099 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.79  | 9.4085 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.75  | 9.4141 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.77  | 9.4113 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.75  | 9.4141 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.72  | 9.4183 |
| 01005 | 9.81 %  | 2013 | 5.00    | 102.73  | 9.4169 |
| 01001 | 10.47 % | 2015 | 1.50    | 108.00  | 9.4078 |
| 01003 | 10.71 % | 2016 | 5.00    | 106.88  | 9.8112 |
| 01003 | 10.71 % | 2016 | 5.00    | 106.83  | 9.8174 |
| 01003 | 10.71 % | 2016 | 10.00   | 107.00  | 9.7964 |
| 01003 | 10.71 % | 2016 | 5.00    | 106.90  | 9.8088 |
| 01003 | 10.71 % | 2016 | 10.00   | 107.22  | 9.7692 |
| 01003 | 10.71 % | 2016 | 25.00   | 107.181 | 9.7740 |
| 01003 | 10.71 % | 2016 | 25.00   | 106.90  | 9.8088 |
| 01003 | 10.71 % | 2016 | 10.00   | 106.85  | 9.8150 |
| 01003 | 10.71 % | 2016 | 5.00    | 107.215 | 9.7699 |
| 01003 | 10.71 % | 2016 | 4.00    | 106.92  | 9.8063 |
| 01006 | 10.25 % | 2021 | 5.00    | 102.25  | 9.9833 |
| 01006 | 10.25 % | 2021 | 10.00   | 102.40  | 9.9661 |
| 01006 | 10.25 % | 2021 | 5.00    | 102.25  | 9.9833 |
| 01006 | 10.25 % | 2021 | 10.00   | 102.35  | 9.9718 |
| 01006 | 10.25 % | 2021 | 10.00   | 102.25  | 9.9833 |
| 01006 | 10.25 % | 2021 | 5.00    | 102.30  | 9.9776 |
| 01006 | 10.25 % | 2021 | 10.00   | 102.25  | 9.9833 |
| 01006 | 10.25 % | 2021 | 5.00    | 102.45  | 9.9604 |
| 01006 | 10.25 % | 2021 | 5.00    | 102.35  | 9.9718 |
| 01006 | 10.25 % | 2021 | 1.50    | 102.85  | 9.9148 |
| 01006 | 10.25 % | 2021 | 1.50    | 102.42  | 9.9638 |
| 01006 | 10.25 % | 2021 | 5.00    | 102.25  | 9.9833 |
| 01006 | 10.25 % | 2021 | 1.00    | 102.67  | 9.9353 |
| Total |         |      | 5952.66 |         |        |

#### B. State Government Securities

Contract Date : August 31, 2001

|                                    |                           |       |        |        |  |
|------------------------------------|---------------------------|-------|--------|--------|--|
| 99225                              | 12.25% TAMIL NADU SDL     |       |        |        |  |
| 2009                               |                           | 5.00  | 114.26 | 9.5706 |  |
| 01254                              | 9.53% ANDHRA PRADESH      |       |        |        |  |
| GOVT. STOCK 20011                  |                           | 2.00  | 101.48 | 9.2974 |  |
| Contract Date : September 01, 2001 |                           |       |        |        |  |
| 99225                              | 12.25% TAMIL NADU SDL     |       |        |        |  |
| 2009                               |                           | 10.00 | 114.38 | 9.5500 |  |
| 99225                              | 12.25% TAMIL NADU SDL     |       |        |        |  |
| 2009                               |                           | 10.00 | 114.50 | 9.5295 |  |
| 99205                              | 12.25% ANDHRA PRADESH SDL |       |        |        |  |
| 2009                               |                           | 10.00 | 114.50 | 9.5295 |  |

|                       |       |        |        |
|-----------------------|-------|--------|--------|
| 00206 11% AP SDL 2010 | 7.00  | 109.50 | 9.3599 |
| Total                 | 44.00 |        |        |

### C. Treasury Bills

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

NIL

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

Contract Date : September 01, 2001

|            |       |         |        |
|------------|-------|---------|--------|
| 19/10/2001 | 30.00 | 99.1137 | 6.7812 |
|------------|-------|---------|--------|

|            |      |         |        |
|------------|------|---------|--------|
| 16/11/2001 | 5.00 | 98.5938 | 6.8310 |
|------------|------|---------|--------|

|       |       |  |  |
|-------|-------|--|--|
| Total | 35.00 |  |  |
|-------|-------|--|--|

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

NIL

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

Contract Date : August 31, 2001

|            |      |         |        |
|------------|------|---------|--------|
| 01/11/2001 | 0.03 | 98.8437 | 6.8680 |
|------------|------|---------|--------|

|            |      |         |        |
|------------|------|---------|--------|
| 09/08/2002 | 5.00 | 93.7706 | 7.0500 |
|------------|------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 23/08/2002 | 10.77 | 93.5321 | 7.0508 |
|------------|-------|---------|--------|

Contract Date : September 01, 2001

|            |      |         |        |
|------------|------|---------|--------|
| 08/04/2002 | 0.04 | 95.9693 | 6.9808 |
|------------|------|---------|--------|

|            |      |         |        |
|------------|------|---------|--------|
| 08/04/2002 | 0.04 | 95.9693 | 6.9808 |
|------------|------|---------|--------|

|            |      |         |        |
|------------|------|---------|--------|
| 08/04/2002 | 0.10 | 95.9693 | 6.9808 |
|------------|------|---------|--------|

|            |      |         |        |
|------------|------|---------|--------|
| 14/06/2002 | 1.00 | 94.7380 | 7.0691 |
|------------|------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 09/08/2002 | 11.00 | 93.7788 | 7.0607 |
|------------|-------|---------|--------|

|       |       |  |  |
|-------|-------|--|--|
| Total | 27.98 |  |  |
|-------|-------|--|--|

### II. REPO Transactions \*

(Other than with RBI)

| Loan Code                               | Nomenclature | Amount<br>(Face Value)<br>(in Rs.Crore) | Price *<br>Per Rs.100<br>Nominal | Repo Rate<br>(%pa) | Repo<br>Period<br>(Days) |
|-----------------------------------------|--------------|-----------------------------------------|----------------------------------|--------------------|--------------------------|
| (1)                                     |              | (2)                                     | (3)                              | (4)                | (5)                      |
| A. Government of India Dated Securities |              |                                         |                                  |                    |                          |
| 97011                                   | 11.15 % 2002 | 25.00                                   | 103.86                           | 6.90               | 2                        |
| 98009                                   | 11.90 % 2007 | 25.00                                   | 118.00                           | 6.60               | 3                        |
| 98009                                   | 11.90 % 2007 | 25.00                                   | 118.00                           | 6.60               | 3                        |
| 98007                                   | 12.00 % 2008 | 25.00                                   | 116.25                           | 6.60               | 3                        |
| 98007                                   | 12.00 % 2008 | 25.00                                   | 116.25                           | 6.60               | 3                        |
| 00016                                   | 11.40 % 2008 | 5.00                                    | 105.00                           | 8.25               | 4                        |
| 00016                                   | 11.40 % 2008 | 18.00                                   | 115.97                           | 6.95               | 2                        |
| 98015                                   | 12.25 % 2010 | 5.00                                    | 116.50                           | 6.75               | 2                        |
| 98015                                   | 12.25 % 2010 | 5.00                                    | 116.50                           | 6.75               | 2                        |
| 98015                                   | 12.25 % 2010 | 5.00                                    | 116.50                           | 6.75               | 2                        |
| 98015                                   | 12.25 % 2010 | 5.00                                    | 116.50                           | 6.75               | 2                        |
| 98015                                   | 12.25 % 2010 | 5.00                                    | 116.50                           | 6.75               | 2                        |
| 98015                                   | 12.25 % 2010 | 3.00                                    | 116.50                           | 6.75               | 2                        |
| 98015                                   | 12.25 % 2010 | 5.00                                    | 116.50                           | 6.75               | 2                        |
| 98015                                   | 12.25 % 2010 | 5.00                                    | 116.50                           | 6.75               | 2                        |
| 01007                                   | 9.39 % 2011  | 25.00                                   | 101.55                           | 6.80               | 2                        |
| 01005                                   | 9.81 % 2013  | 12.50                                   | 102.75                           | 6.70               | 2                        |

|       |         |      |        |        |      |   |
|-------|---------|------|--------|--------|------|---|
| 01005 | 9.81 %  | 2013 | 12.50  | 102.75 | 6.70 | 2 |
| 01005 | 9.81 %  | 2013 | 5.00   | 102.50 | 7.35 | 2 |
| 01001 | 10.47 % | 2015 | 7.00   | 100.00 | 7.50 | 2 |
| 01006 | 10.25 % | 2021 | 25.00  | 102.00 | 6.95 | 2 |
| 01006 | 10.25 % | 2021 | 24.00  | 102.00 | 6.95 | 2 |
| Total |         |      | 297.00 |        |      |   |

B. State Government Securities

NIL

C. Treasury Bills

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

NIL

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

NIL

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

NIL

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

NIL

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\* Relate to the first leg of Repos

# YTM(indicative) will depend upon assumed rate of inflation

Date : 01 September 2001

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