

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 05 September 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 : September 03, 2001				
00015	11.43 % 2015	5.00	113.21	9.6807
01006	10.25 % 2021	10.00	102.60	9.9432
Contract Date : September 04, 2001				
94003	12.50 % 2004	10.00	112.12	7.2123
94003	12.50 % 2004	5.00	112.11	7.2164
94003	12.50 % 2004	25.00	112.13	7.2083
94003	12.50 % 2004	10.00	112.11	7.2164
94003	12.50 % 2004	5.00	112.10	7.2204
94003	12.50 % 2004	0.253	105.50	9.9991
97010	11.19 % 2005	5.00	112.83	7.3743
97010	11.19 % 2005	5.00	112.81	7.3798
97010	11.19 % 2005	5.00	112.84	7.3716
99008	11.68 % 2006	5.00	116.05	7.4869
98005	11.75 % 2006	5.00	116.11	7.5474
00013	11.00 % 2006	5.00	114.03	7.5200
00013	11.00 % 2006	5.00	114.00	7.5268
00013	11.00 % 2006	1.00	113.95	7.5382
84002	9.50 % 2008	1.00	104.22	8.6328
98007	12.00 % 2008	5.00	116.44	8.6915
88008	11.50 % 2008	20.00	114.70	8.5710
00016	11.40 % 2008	15.00	116.50	8.2472
00016	11.40 % 2008	10.00	116.50	8.2472
00016	11.40 % 2008	5.00	116.55	8.2386
00016	11.40 % 2008	10.00	116.50	8.2472
00016	11.40 % 2008	5.00	116.53	8.2420
00016	11.40 % 2008	5.00	116.48	8.2507
00016	11.40 % 2008	5.00	116.52	8.2438
00016	11.40 % 2008	10.00	116.53	8.2420
00016	11.40 % 2008	5.00	116.51	8.2455
00016	11.40 % 2008	5.00	116.50	8.2472
00016	11.40 % 2008	5.00	116.52	8.2438
00016	11.40 % 2008	5.00	116.53	8.2420
00016	11.40 % 2008	5.00	116.50	8.2472
00016	11.40 % 2008	5.00	116.49	8.2490
00016	11.40 % 2008	5.00	116.50	8.2472
00016	11.40 % 2008	5.00	116.49	8.2490
00016	11.40 % 2008	5.00	116.45	8.2559
00016	11.40 % 2008	5.00	116.50	8.2472
00016	11.40 % 2008	5.00	116.51	8.2455
00016	11.40 % 2008	5.00	116.52	8.2438

00016	11.40 %	2008	5.00	116.52	8.2438
00016	11.40 %	2008	10.00	116.55	8.2386
00016	11.40 %	2008	5.00	116.51	8.2455
00016	11.40 %	2008	5.00	116.45	8.2559
00016	11.40 %	2008	5.00	116.50	8.2472
89009	11.50 %	2009	0.50	113.50	9.0237
90010	11.50 %	2010	5.00	114.05	9.1318
00014	11.30 %	2010	5.00	114.35	8.9261
00014	11.30 %	2010	5.00	114.43	8.9140
00014	11.30 %	2010	5.00	114.43	8.9140
00014	11.30 %	2010	5.00	114.45	8.9110
00014	11.30 %	2010	5.00	114.45	8.9110
00014	11.30 %	2010	5.00	114.45	8.9110
00014	11.30 %	2010	5.00	114.42	8.9155
00014	11.30 %	2010	5.00	114.35	8.9261
00014	11.30 %	2010	5.00	114.46	8.9095
00014	11.30 %	2010	5.00	114.41	8.9170
00014	11.30 %	2010	5.00	114.44	8.9125
00014	11.30 %	2010	5.00	114.46	8.9095
00014	11.30 %	2010	5.00	114.41	8.9170
81005	8.00 %	2011	5.00	95.00	8.7761
81005	8.00 %	2011	0.1912	94.85	8.8003
01007	9.39 %	2011	5.00	101.86	9.0960
01007	9.39 %	2011	5.00	101.74	9.1145
01007	9.39 %	2011	5.00	101.74	9.1145
01007	9.39 %	2011	5.00	101.74	9.1145
01007	9.39 %	2011	5.00	101.74	9.1145
01007	9.39 %	2011	5.00	101.74	9.1145
01007	9.39 %	2011	5.00	101.74	9.1145
01007	9.39 %	2011	5.00	101.73	9.1161
01007	9.39 %	2011	2.00	101.75	9.1130
01007	9.39 %	2011	1.45	101.65	9.1284
01007	9.39 %	2011	1.00	101.75	9.1130
01007	9.39 %	2011	0.50	101.30	9.1826
01007	9.39 %	2011	1.00	101.50	9.1516
01007	9.39 %	2011	1.50	101.90	9.0899
01007	9.39 %	2011	1.00	101.76	9.1115
01007	9.39 %	2011	1.50	101.75	9.1130
01007	9.39 %	2011	2.00	101.66	9.1269
01007	9.39 %	2011	1.00	101.85	9.0976
01007	9.39 %	2011	0.50	101.90	9.0899
01007	9.39 %	2011	0.33	101.73	9.1161
01007	9.39 %	2011	0.113	101.90	9.0899
01007	9.39 %	2011	0.057	101.70	9.1207
01007	9.39 %	2011	5.00	101.74	9.1145
01007	9.39 %	2011	5.00	101.75	9.1130
01007	9.39 %	2011	5.00	101.75	9.1130
01007	9.39 %	2011	5.00	101.80	9.1053
01007	9.39 %	2011	5.00	101.73	9.1161
00017	11.50 %	2011	5.00	115.65	9.1100
00017	11.50 %	2011	10.00	115.74	9.0976
00017	11.50 %	2011	5.00	115.74	9.0976
00017	11.50 %	2011	5.00	115.75	9.0962
00017	11.50 %	2011	5.00	115.70	9.1031
00017	11.50 %	2011	5.00	115.74	9.0976
00017	11.50 %	2011	5.00	115.69	9.1045
00017	11.50 %	2011	5.00	115.74	9.0976

00017	11.50	%	2011	5.00	115.74	9.0976
00017	11.50	%	2011	5.00	115.78	9.0921
00017	11.50	%	2011	5.00	115.78	9.0921
00017	11.50	%	2011	5.00	115.64	9.1114
00017	11.50	%	2011	5.00	115.75	9.0962
00017	11.50	%	2011	5.00	115.75	9.0962
00017	11.50	%	2011	5.00	115.71	9.1017
00017	11.50	%	2011	5.00	115.67	9.1072
00017	11.50	%	2011	5.00	115.75	9.0962
00017	11.50	%	2011	5.00	115.75	9.0962
00017	11.50	%	2011	5.00	115.73	9.0990
00017	11.50	%	2011	5.00	115.75	9.0962
00017	11.50	%	2011	5.00	115.74	9.0976
84005	10.25	%	2012	5.00	105.90	9.3629
84005	10.25	%	2012	0.50	104.92	9.5046
84005	10.25	%	2012	0.50	104.92	9.5046
84005	10.25	%	2012	1.00	105.25	9.4567
84005	10.25	%	2012	3.00	105.40	9.4350
84005	10.25	%	2012	5.00	105.54	9.4147
00012	11.03	%	2012	5.00	112.16	9.2309
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.10	9.2391
00012	11.03	%	2012	5.00	112.115	9.2370
00012	11.03	%	2012	5.00	112.12	9.2363
00012	11.03	%	2012	5.00	112.125	9.2357
00012	11.03	%	2012	5.00	112.14	9.2336
00012	11.03	%	2012	5.00	112.02	9.2500
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.02	9.2500
00012	11.03	%	2012	10.00	112.17	9.2295
00012	11.03	%	2012	5.00	112.14	9.2336
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.18	9.2282
00012	11.03	%	2012	5.00	112.10	9.2391
00012	11.03	%	2012	5.00	112.12	9.2363
00012	11.03	%	2012	5.00	112.15	9.2322
00012	11.03	%	2012	5.00	112.155	9.2316
00012	11.03	%	2012	5.00	112.15	9.2322
00012	11.03	%	2012	5.00	112.15	9.2322
00012	11.03	%	2012	5.00	111.95	9.2595
00012	11.03	%	2012	5.00	112.13	9.2350
00012	11.03	%	2012	5.00	111.95	9.2595
00012	11.03	%	2012	5.00	112.18	9.2282
00012	11.03	%	2012	10.00	112.04	9.2473
00012	11.03	%	2012	5.00	112.02	9.2500
00012	11.03	%	2012	5.00	112.04	9.2473
00012	11.03	%	2012	5.00	112.07	9.2432
00012	11.03	%	2012	5.00	112.15	9.2322
00012	11.03	%	2012	5.00	112.02	9.2500
00012	11.03	%	2012	0.50	112.02	9.2500
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.05	9.2459
00012	11.03	%	2012	10.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.17	9.2295
00012	11.03	%	2012	5.00	111.94	9.2609
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.145	9.2329

00012	11.03	%	2012	5.00	112.14	9.2336
00012	11.03	%	2012	5.00	112.12	9.2363
00012	11.03	%	2012	5.00	112.12	9.2363
00012	11.03	%	2012	5.00	111.95	9.2595
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	111.95	9.2595
00012	11.03	%	2012	5.00	112.14	9.2336
00012	11.03	%	2012	10.00	112.145	9.2329
00012	11.03	%	2012	5.00	112.11	9.2377
00012	11.03	%	2012	5.00	112.16	9.2309
00012	11.03	%	2012	5.00	112.20	9.2254
00012	11.03	%	2012	5.00	112.20	9.2254
00012	11.03	%	2012	5.00	112.15	9.2322
00012	11.03	%	2012	5.00	112.10	9.2391
00012	11.03	%	2012	5.00	112.10	9.2391
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.12	9.2363
00012	11.03	%	2012	10.00	112.07	9.2432
00012	11.03	%	2012	5.00	111.95	9.2595
00012	11.03	%	2012	5.00	112.00	9.2527
00012	11.03	%	2012	5.00	112.10	9.2391
82005	9.00	%	2013	1.00	99.57	9.0568
01005	9.81	%	2013	5.00	103.02	9.3763
01005	9.81	%	2013	6.00	102.89	9.3944
01005	9.81	%	2013	2.00	102.89	9.3944
01005	9.81	%	2013	5.00	102.93	9.3888
01005	9.81	%	2013	5.00	102.915	9.3909
01005	9.81	%	2013	5.00	102.92	9.3902
01005	9.81	%	2013	5.00	102.90	9.3930
01005	9.81	%	2013	5.00	102.93	9.3888
01005	9.81	%	2013	5.00	102.91	9.3916
01005	9.81	%	2013	30.00	102.90	9.3930
01005	9.81	%	2013	20.00	102.90	9.3930
01005	9.81	%	2013	20.00	102.895	9.3937
01005	9.81	%	2013	5.00	102.97	9.3832
01005	9.81	%	2013	10.00	102.985	9.3812
01005	9.81	%	2013	10.00	102.95	9.3860
01005	9.81	%	2013	10.00	102.94	9.3874
01005	9.81	%	2013	5.00	102.865	9.3979
01005	9.81	%	2013	5.00	102.945	9.3867
01005	9.81	%	2013	2.00	102.90	9.3930
01005	9.81	%	2013	20.00	102.945	9.3867
01005	9.81	%	2013	5.00	102.897	9.3934
01005	9.81	%	2013	5.00	102.90	9.3930
01005	9.81	%	2013	5.00	102.90	9.3930
01005	9.81	%	2013	10.00	102.87	9.3972
01005	9.81	%	2013	5.00	102.98	9.3818
01005	9.81	%	2013	5.00	102.98	9.3818
01005	9.81	%	2013	5.00	102.97	9.3832
01005	9.81	%	2013	5.00	103.00	9.3791
01005	9.81	%	2013	5.00	103.00	9.3791
01005	9.81	%	2013	5.00	102.97	9.3832
01005	9.81	%	2013	10.00	102.98	9.3818
01005	9.81	%	2013	1.00	102.97	9.3832
01005	9.81	%	2013	5.00	102.94	9.3874
01005	9.81	%	2013	5.00	102.98	9.3818
01005	9.81	%	2013	5.00	102.94	9.3874

83004	10.00 %	2014	20.00	102.00	9.7188
83004	10.00 %	2014	0.20	102.45	9.6576
84010	10.50 %	2014	3.00	105.55	9.7390
84010	10.50 %	2014	0.50	105.50	9.7456
99020	11.83 %	2014	0.022	115.25	9.7466
01001	10.47 %	2015	1.00	105.68	9.7029
01001	10.47 %	2015	2.00	105.69	9.7016
01001	10.47 %	2015	5.00	106.08	9.6512
00009	10.79 %	2015	1.00	106.50	9.9087
00015	11.43 %	2015	5.00	113.21	9.6805
00015	11.43 %	2015	5.00	113.20	9.6817
00015	11.43 %	2015	0.50	113.02	9.7035
00015	11.43 %	2015	5.00	113.21	9.6805
01003	10.71 %	2016	10.00	107.10	9.7839
01003	10.71 %	2016	5.00	107.10	9.7839
01003	10.71 %	2016	5.00	107.21	9.7704
01003	10.71 %	2016	10.00	107.23	9.7679
01003	10.71 %	2016	5.00	107.23	9.7679
01003	10.71 %	2016	5.00	107.19	9.7728
01003	10.71 %	2016	5.00	107.17	9.7753
01003	10.71 %	2016	5.00	107.19	9.7728
01003	10.71 %	2016	10.00	107.15	9.7778
01003	10.71 %	2016	15.00	107.15	9.7778
01003	10.71 %	2016	1.00	107.29	9.7605
01003	10.71 %	2016	5.00	107.15	9.7778
01003	10.71 %	2016	10.00	107.15	9.7778
01003	10.71 %	2016	5.00	107.22	9.7691
01003	10.71 %	2016	5.00	107.17	9.7753
01003	10.71 %	2016	10.00	107.15	9.7778
01004	10.45 %	2018	5.00	105.25	9.8009
01004	10.45 %	2018	0.50	105.05	9.8246
01004	10.45 %	2018	5.00	105.05	9.8246
01004	10.45 %	2018	0.50	105.01	9.8294
01008	10.03 %	2019	0.30	101.95	9.7954
01008	10.03 %	2019	5.00	101.75	9.8189
01008	10.03 %	2019	5.00	101.82	9.8107
01008	10.03 %	2019	1.00	101.75	9.8189
01008	10.03 %	2019	1.00	101.79	9.8142
01008	10.03 %	2019	1.00	101.78	9.8154
01008	10.03 %	2019	1.00	101.81	9.8118
01008	10.03 %	2019	1.00	101.67	9.8284
01008	10.03 %	2019	0.50	101.92	9.7989
00008	10.70 %	2020	1.00	106.35	9.9418
00008	10.70 %	2020	0.20	106.10	9.9702
00008	10.70 %	2020	1.80	106.36	9.9407
00008	10.70 %	2020	5.00	106.33	9.9441
00018	11.60 %	2020	5.00	113.70	9.9827
00018	11.60 %	2020	5.00	113.94	9.9572
00018	11.60 %	2020	5.00	113.88	9.9636
00018	11.60 %	2020	10.00	113.88	9.9636
00018	11.60 %	2020	1.00	113.75	9.9774
01006	10.25 %	2021	6.00	102.65	9.9375
01006	10.25 %	2021	1.00	102.72	9.9295
01006	10.25 %	2021	1.00	102.70	9.9318
01006	10.25 %	2021	5.00	102.66	9.9364
Contract Date : September 05, 2001					
93009	13.31 %	2001	44.21	101.21	6.9726

95005	13.80 %	2002	1.00	105.30	6.2822
97011	11.15 %	2002	10.00	103.77	7.1318
97011	11.15 %	2002	5.00	103.81	7.0904
97011	11.15 %	2002	5.00	103.79	7.1111
97011	11.15 %	2002	5.00	103.79	7.1111
97011	11.15 %	2002	10.00	103.78	7.1215
97011	11.15 %	2002	10.00	103.78	7.1215
97011	11.15 %	2002	10.00	103.77	7.1318
97011	11.15 %	2002	5.00	103.81	7.0904
96016	13.82 %	2002	5.00	106.64	7.0539
98004	11.10 %	2003	10.00	105.80	7.1634
94003	12.50 %	2004	5.00	111.99	7.2604
94003	12.50 %	2004	20.00	112.08	7.2239
94003	12.50 %	2004	5.00	112.08	7.2239
94003	12.50 %	2004	5.00	112.01	7.2522
94003	12.50 %	2004	5.00	112.05	7.2360
94003	12.50 %	2004	5.00	112.10	7.2157
94003	12.50 %	2004	4.75	112.11	7.2117
94003	12.50 %	2004	10.00	112.105	7.2137
94003	12.50 %	2004	5.00	112.05	7.2360
94003	12.50 %	2004	5.00	112.10	7.2157
94003	12.50 %	2004	5.00	112.10	7.2157
94003	12.50 %	2004	5.00	112.00	7.2563
94003	12.50 %	2004	5.00	112.10	7.2157
94003	12.50 %	2004	5.00	112.07	7.2279
94003	12.50 %	2004	5.00	112.05	7.2360
94003	12.50 %	2004	5.00	111.985	7.2624
97007	12.59 %	2004	10.00	112.76	7.4246
97007	12.59 %	2004	5.00	112.76	7.4246
97007	12.59 %	2004	5.00	112.78	7.4171
97007	12.59 %	2004	5.00	112.78	7.4171
98017	11.95 %	2004	5.00	111.53	7.4304
00011	10.20 %	2005	6.32	109.20	7.4058
97010	11.19 %	2005	5.00	112.83	7.3720
97010	11.19 %	2005	5.00	112.81	7.3776
97010	11.19 %	2005	5.00	112.81	7.3776
97010	11.19 %	2005	10.00	112.80	7.3803
97010	11.19 %	2005	5.00	112.815	7.3762
97010	11.19 %	2005	5.00	112.81	7.3776
97010	11.19 %	2005	5.00	112.87	7.3610
99008	11.68 %	2006	5.00	116.00	7.4969
99008	11.68 %	2006	5.00	116.00	7.4969
99008	11.68 %	2006	5.00	116.005	7.4957
99008	11.68 %	2006	5.00	116.01	7.4945
99008	11.68 %	2006	10.00	116.01	7.4945
99008	11.68 %	2006	5.00	116.01	7.4945
99008	11.68 %	2006	5.00	116.01	7.4945
99008	11.68 %	2006	5.00	116.00	7.4969
99008	11.68 %	2006	5.00	116.005	7.4957
99008	11.68 %	2006	5.00	116.00	7.4969
99008	11.68 %	2006	5.00	116.00	7.4969
98005	11.75 %	2006	5.00	116.06	7.5574
98005	11.75 %	2006	5.00	116.055	7.5586
98005	11.75 %	2006	5.00	116.055	7.5586
98005	11.75 %	2006	10.00	116.07	7.5551
86007	11.50 %	2006	25.00	114.95	7.6384
00013	11.00 %	2006	5.00	113.94	7.5389

00013	11.00 %	2006	5.00	113.97	7.5321
00013	11.00 %	2006	10.00	113.97	7.5321
00013	11.00 %	2006	10.00	113.96	7.5344
00013	11.00 %	2006	5.00	113.95	7.5366
00013	11.00 %	2006	5.00	113.92	7.5435
00013	11.00 %	2006	5.00	113.94	7.5389
00013	11.00 %	2006	20.00	113.96	7.5344
97002	13.05 %	2007	0.50	115.10	9.5171
98007	12.00 %	2008	5.00	116.41	8.6961
98007	12.00 %	2008	5.00	116.40	8.6979
00016	11.40 %	2008	5.00	116.47	8.2515
00016	11.40 %	2008	5.00	116.47	8.2515
00016	11.40 %	2008	5.00	116.49	8.2480
00016	11.40 %	2008	5.00	116.49	8.2480
00016	11.40 %	2008	5.00	116.47	8.2515
00016	11.40 %	2008	5.00	116.40	8.2636
00016	11.40 %	2008	5.00	116.50	8.2463
00016	11.40 %	2008	5.00	116.52	8.2428
00016	11.40 %	2008	5.00	116.53	8.2411
00016	11.40 %	2008	5.00	116.53	8.2411
00016	11.40 %	2008	5.00	116.48	8.2497
00016	11.40 %	2008	5.00	116.42	8.2601
00016	11.40 %	2008	5.00	116.48	8.2497
00016	11.40 %	2008	5.00	116.48	8.2497
00016	11.40 %	2008	25.00	116.50	8.2463
00016	11.40 %	2008	5.00	116.44	8.2567
00016	11.40 %	2008	5.00	116.45	8.2549
00016	11.40 %	2008	5.00	116.45	8.2549
00016	11.40 %	2008	5.00	116.43	8.2584
00016	11.40 %	2008	5.00	116.43	8.2584
00016	11.40 %	2008	5.00	116.40	8.2636
00016	11.40 %	2008	5.00	116.48	8.2497
00016	11.40 %	2008	25.00	116.40	8.2636
00016	11.40 %	2008	5.00	116.45	8.2549
00016	11.40 %	2008	5.00	116.48	8.2497
00016	11.40 %	2008	10.00	116.475	8.2506
99006	11.99 %	2009	5.00	117.23	8.8238
99006	11.99 %	2009	5.00	117.22	8.8254
99006	11.99 %	2009	5.00	117.21	8.8271
99006	11.99 %	2009	5.00	117.23	8.8238
99006	11.99 %	2009	5.00	117.22	8.8254
99006	11.99 %	2009	5.00	117.23	8.8238
99006	11.99 %	2009	10.00	117.22	8.8254
99006	11.99 %	2009	5.00	117.24	8.8221
99006	11.99 %	2009	7.00	117.20	8.8287
99006	11.99 %	2009	5.00	117.17	8.8337
00014	11.30 %	2010	10.00	114.35	8.9256
00014	11.30 %	2010	5.00	114.31	8.9316
00014	11.30 %	2010	10.00	114.35	8.9256
00014	11.30 %	2010	5.00	114.44	8.9120
00014	11.30 %	2010	5.00	114.31	8.9316
00014	11.30 %	2010	5.00	114.31	8.9316
00014	11.30 %	2010	5.00	114.31	8.9316
01007	9.39 %	2011	5.00	101.69	9.1222
01007	9.39 %	2011	5.00	101.69	9.1222
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.69	9.1222

01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.66	9.1268
01007	9.39 %	2011	5.00	101.66	9.1268
01007	9.39 %	2011	10.00	101.66	9.1268
01007	9.39 %	2011	5.00	101.67	9.1253
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	10.00	101.69	9.1222
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.69	9.1222
01007	9.39 %	2011	10.00	101.68	9.1237
01007	9.39 %	2011	10.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	0.25	103.90	8.7857
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	25.00	101.68	9.1237
01007	9.39 %	2011	10.00	101.67	9.1253
01007	9.39 %	2011	10.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.68	9.1237
01007	9.39 %	2011	5.00	101.69	9.1222
01007	9.39 %	2011	5.00	101.69	9.1222
01007	9.39 %	2011	5.00	101.66	9.1268
01007	9.39 %	2011	5.00	101.67	9.1253
01007	9.39 %	2011	5.00	101.66	9.1268
01007	9.39 %	2011	4.00	101.62	9.1330
01007	9.39 %	2011	5.00	101.66	9.1268
00017	11.50 %	2011	10.00	115.64	9.1110
00017	11.50 %	2011	10.00	115.65	9.1097
00017	11.50 %	2011	5.00	115.65	9.1097
00017	11.50 %	2011	5.00	115.65	9.1097
00017	11.50 %	2011	5.00	115.65	9.1097
00017	11.50 %	2011	5.00	115.65	9.1097
00017	11.50 %	2011	10.00	115.65	9.1097
00017	11.50 %	2011	5.00	115.65	9.1097
00017	11.50 %	2011	5.00	115.64	9.1110
00017	11.50 %	2011	5.00	115.59	9.1179
00017	11.50 %	2011	5.00	115.57	9.1207
00017	11.50 %	2011	5.00	115.66	9.1083
00017	11.50 %	2011	5.00	115.63	9.1124
00017	11.50 %	2011	5.00	115.62	9.1138
00017	11.50 %	2011	5.00	115.58	9.1193
00017	11.50 %	2011	5.00	115.61	9.1152
00017	11.50 %	2011	5.00	115.61	9.1152
00017	11.50 %	2011	5.00	115.64	9.1110
00017	11.50 %	2011	5.00	115.64	9.1110
00017	11.50 %	2011	5.00	115.59	9.1179
00017	11.50 %	2011	5.00	115.63	9.1124
00017	11.50 %	2011	5.00	115.63	9.1124
00017	11.50 %	2011	5.00	115.73	9.0986
00017	11.50 %	2011	5.00	115.59	9.1179
00017	11.50 %	2011	5.00	115.62	9.1138
00017	11.50 %	2011	5.00	115.60	9.1166
00017	11.50 %	2011	5.00	115.63	9.1124

00017	11.50	%	2011	10.00	115.64	9.1110
00012	11.03	%	2012	5.00	112.10	9.2388
00012	11.03	%	2012	5.00	112.06	9.2442
00012	11.03	%	2012	5.00	112.05	9.2456
00012	11.03	%	2012	5.00	112.05	9.2456
00012	11.03	%	2012	5.00	111.99	9.2538
00012	11.03	%	2012	5.00	111.99	9.2538
00012	11.03	%	2012	5.00	112.10	9.2388
00012	11.03	%	2012	10.00	112.05	9.2456
00012	11.03	%	2012	5.00	112.04	9.2470
00012	11.03	%	2012	5.00	112.045	9.2463
00012	11.03	%	2012	5.00	111.95	9.2593
00012	11.03	%	2012	25.00	112.00	9.2524
00012	11.03	%	2012	5.00	111.96	9.2579
00012	11.03	%	2012	5.00	111.97	9.2565
00012	11.03	%	2012	5.00	112.01	9.2511
00012	11.03	%	2012	5.00	112.06	9.2442
00012	11.03	%	2012	5.00	112.06	9.2442
00012	11.03	%	2012	5.00	112.05	9.2456
00012	11.03	%	2012	5.00	112.06	9.2442
00012	11.03	%	2012	5.00	112.03	9.2483
00012	11.03	%	2012	5.00	112.03	9.2483
00012	11.03	%	2012	5.00	112.02	9.2497
00012	11.03	%	2012	10.00	112.00	9.2524
00012	11.03	%	2012	10.00	112.00	9.2524
00012	11.03	%	2012	5.00	112.03	9.2483
00012	11.03	%	2012	5.00	112.05	9.2456
00012	11.03	%	2012	5.00	112.05	9.2456
00012	11.03	%	2012	5.00	112.04	9.2470
00012	11.03	%	2012	5.00	112.03	9.2483
00012	11.03	%	2012	5.00	112.02	9.2497
00012	11.03	%	2012	5.00	111.97	9.2565
00012	11.03	%	2012	5.00	112.00	9.2524
00012	11.03	%	2012	5.00	112.03	9.2483
00012	11.03	%	2012	5.00	112.00	9.2524
00012	11.03	%	2012	5.00	112.03	9.2483
00012	11.03	%	2012	5.00	112.025	9.2490
00012	11.03	%	2012	5.00	111.98	9.2552
00012	11.03	%	2012	5.00	112.04	9.2470
00012	11.03	%	2012	5.00	112.00	9.2524
00012	11.03	%	2012	10.00	112.02	9.2497
00012	11.03	%	2012	5.00	112.05	9.2456
00012	11.03	%	2012	5.00	112.02	9.2497
00012	11.03	%	2012	5.00	112.05	9.2456
00012	11.03	%	2012	5.00	112.07	9.2429
00012	11.03	%	2012	5.00	112.00	9.2524
00012	11.03	%	2012	5.00	112.04	9.2470
00012	11.03	%	2012	5.00	112.00	9.2524
00012	11.03	%	2012	5.00	112.00	9.2524
00012	11.03	%	2012	5.00	111.99	9.2538
00012	11.03	%	2012	5.00	111.95	9.2593
00012	11.03	%	2012	5.00	112.03	9.2483
00012	11.03	%	2012	5.00	112.02	9.2497
00012	11.03	%	2012	5.00	112.00	9.2524
00012	11.03	%	2012	5.00	111.98	9.2552
00012	11.03	%	2012	5.00	111.95	9.2593
00012	11.03	%	2012	5.00	112.02	9.2497

00012	11.03 %	2012	10.00	112.03	9.2483
00012	11.03 %	2012	5.00	112.05	9.2456
00012	11.03 %	2012	5.00	111.98	9.2552
00012	11.03 %	2012	5.00	112.07	9.2429
00012	11.03 %	2012	5.00	112.04	9.2470
00012	11.03 %	2012	1.00	111.97	9.2565
00012	11.03 %	2012	5.00	112.00	9.2524
00012	11.03 %	2012	5.00	112.01	9.2511
00012	11.03 %	2012	5.00	112.04	9.2470
00012	11.03 %	2012	5.00	111.98	9.2552
00012	11.03 %	2012	5.00	111.98	9.2552
82005	9.00 %	2013	0.30	99.50	9.0667
01005	9.81 %	2013	1.00	103.05	9.3720
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	10.00	102.90	9.3930
01005	9.81 %	2013	10.00	102.90	9.3930
01005	9.81 %	2013	20.00	102.835	9.4020
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.89	9.3943
01005	9.81 %	2013	5.00	102.88	9.3957
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.85	9.3999
01005	9.81 %	2013	5.00	102.84	9.4013
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	10.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	10.00	102.88	9.3957
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.89	9.3943
01005	9.81 %	2013	5.00	102.84	9.4013
01005	9.81 %	2013	5.00	102.84	9.4013
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	6.00	102.90	9.3930
01005	9.81 %	2013	10.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	1.00	103.00	9.3790
01005	9.81 %	2013	1.00	103.07	9.3693
01005	9.81 %	2013	5.00	102.89	9.3943
01005	9.81 %	2013	5.00	102.89	9.3943
01005	9.81 %	2013	0.50	103.03	9.3748
01005	9.81 %	2013	5.00	102.87	9.3971
01005	9.81 %	2013	5.00	102.84	9.4013
01005	9.81 %	2013	5.00	102.87	9.3971
01005	9.81 %	2013	5.00	102.87	9.3971
01005	9.81 %	2013	5.00	102.845	9.4006
01005	9.81 %	2013	10.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.87	9.3971
01005	9.81 %	2013	5.00	102.875	9.3964
01005	9.81 %	2013	5.00	102.93	9.3888
01005	9.81 %	2013	5.00	102.85	9.3999
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.90	9.3930
01005	9.81 %	2013	5.00	102.86	9.3985
01005	9.81 %	2013	5.00	102.87	9.3971
01005	9.81 %	2013	10.00	102.88	9.3957
01005	9.81 %	2013	5.00	102.84	9.4013

01005	9.81 %	2013	5.00	102.96	9.3846
83004	10.00 %	2014	0.35	102.10	9.7051
99020	11.83 %	2014	5.00	115.35	9.7341
01001	10.47 %	2015	0.50	108.00	9.4071
00015	11.43 %	2015	5.00	113.13	9.6900
00015	11.43 %	2015	5.00	113.08	9.6960
00015	11.43 %	2015	10.00	113.15	9.6875
00015	11.43 %	2015	5.00	113.15	9.6875
00015	11.43 %	2015	5.00	113.15	9.6875
00015	11.43 %	2015	5.00	113.13	9.6900
00015	11.43 %	2015	5.00	113.15	9.6875
00015	11.43 %	2015	5.00	113.15	9.6875
00015	11.43 %	2015	15.00	113.12	9.6912
00015	11.43 %	2015	5.00	113.10	9.6936
00015	11.43 %	2015	5.00	113.13	9.6900
00015	11.43 %	2015	5.00	113.08	9.6960
01003	10.71 %	2016	20.00	107.09	9.7851
01003	10.71 %	2016	5.00	107.12	9.7814
01003	10.71 %	2016	5.00	107.07	9.7876
01003	10.71 %	2016	10.00	107.12	9.7814
01003	10.71 %	2016	10.00	107.13	9.7802
01003	10.71 %	2016	5.00	107.12	9.7814
01003	10.71 %	2016	10.00	107.07	9.7876
01003	10.71 %	2016	10.00	107.07	9.7876
01004	10.45 %	2018	1.00	107.35	9.5563
01008	10.03 %	2019	5.00	101.60	9.8366
00008	10.70 %	2020	1.00	106.30	9.9475
00008	10.70 %	2020	2.00	106.25	9.9532
00018	11.60 %	2020	0.92	113.92	9.9592
01006	10.25 %	2021	5.00	102.65	9.9375
01006	10.25 %	2021	5.00	102.65	9.9375
01006	10.25 %	2021	5.00	102.60	9.9432
01006	10.25 %	2021	1.00	102.68	9.9341
01006	10.25 %	2021	5.00	102.62	9.9409
01006	10.25 %	2021	5.00	102.615	9.9415
01006	10.25 %	2021	0.48	102.68	9.9341
01006	10.25 %	2021	10.00	102.64	9.9386
01006	10.25 %	2021	5.00	102.60	9.9432
01006	10.25 %	2021	10.00	102.65	9.9375
01006	10.25 %	2021	5.00	102.65	9.9375
01006	10.25 %	2021	5.00	102.62	9.9409
01006	10.25 %	2021	5.00	102.63	9.9398
01006	10.25 %	2021	25.00	102.63	9.9398
Total			3408.4962		

B. State Government Securities

Contract Date : September 04, 2001

98237	12.50% MAHARASHTRA				
	SDL, 2008	1.00	112.45	10.0050	
00213	10.52% AP SDL 2010	0.50	106.00	9.4830	
Contract Date : September 05, 2001					
96210	13.85% GUJARAT SDL 2006	4.60	119.00	8.8113	
97231	13.05 % GUJARAT SDL 2007	0.25	113.55	9.8583	
01210	10.82% RAJASTHAN SDL, 2011	0.53	106.40	9.7612	
91242	12.00% TAMIL NADU 2011	2.00	114.25	9.7452	
Total		8.88			

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 04, 2001			
07/09/2001	0.32	99.9625	4.5517
02/11/2001	1.165	98.9230	6.7169
16/11/2001	0.78	98.6668	6.7376
Contract Date : September 05, 2001			
14/09/2001	5.00	99.8326	6.7818
21/09/2001	25.00	99.7006	6.8318
12/10/2001	0.13	99.3204	6.7315
09/11/2001	7.00	98.8035	6.7815
23/11/2001	10.62	98.5286	6.8809
23/11/2001	5.00	98.5538	6.7613
30/11/2001	3.63	98.4117	6.8311
30/11/2001	13.00	98.4139	6.8215
Total	71.645		

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

Contract Date : September 04, 2001			
13/09/2001	5.00	99.8497	6.0880
Contract Date : September 05, 2001			
13/09/2001	5.00	99.8505	6.8124
13/09/2001	5.00	99.8507	6.8033
Total	15.00		

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

Contract Date : September 04, 2001			
15/11/2001	3.00	98.6851	6.7361
28/06/2002	5.00	94.5774	7.0269
09/08/2002	15.00	93.8390	7.0497
09/08/2002	10.00	93.8390	7.0497
23/08/2002	5.00	93.6001	7.0506
23/08/2002	10.00	93.6001	7.0506
Contract Date : September 05, 2001			
06/09/2001	2.50	99.9822	6.4804
06/09/2001	10.00	99.9822	6.4804
10/01/2002	10.00	97.6521	6.8912
17/05/2002	0.575	95.3550	6.9809
14/06/2002	2.00	94.8345	7.0307
09/08/2002	10.00	93.8390	7.0705
09/08/2002	5.00	93.8471	7.0606
09/08/2002	5.00	93.8471	7.0606
09/08/2002	10.00	93.8471	7.0606
09/08/2002	5.00	93.8471	7.0606
09/08/2002	5.00	93.8390	7.0705
09/08/2002	3.00	93.8390	7.0705
23/08/2002	5.00	93.6086	7.0606
Total	121.075		

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					
97010	11.19 % 2005	5.00	100.00	10.00	15
00017	11.50 % 2011	25.00	115.70	6.95	9
98025	12.60 % 2018(ON TAP)	2.20	100.00	10.00	15
96018	13.55 % 2001	25.00	101.50	8.20	75
96018	13.55 % 2001	25.00	101.50	8.20	75
96018	13.55 % 2001	25.00	101.50	8.20	75
97004	12.69 % 2002	30.00	103.70	6.55	1
97004	12.69 % 2002	25.00	103.50	8.15	75
97004	12.69 % 2002	20.00	103.50	8.15	61
97004	12.69 % 2002	20.00	103.65	6.60	5
97011	11.15 % 2002	5.00	103.85	6.90	3
94003	12.50 % 2004	25.00	112.10	6.90	5
94003	12.50 % 2004	65.00	112.10	6.70	2
94003	12.50 % 2004	85.00	112.10	6.70	2
00013	11.00 % 2006	25.00	114.00	6.75	1
00013	11.00 % 2006	20.00	114.00	6.75	1
00016	11.40 % 2008	25.00	116.45	6.60	2
00016	11.40 % 2008	25.00	116.50	6.75	1
01005	9.81 % 2013	5.00	102.85	6.60	2
01005	9.81 % 2013	5.00	102.85	6.60	2
01005	9.81 % 2013	5.00	102.85	6.60	2
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	1
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	2
01005	9.81 % 2013	5.00	102.85	6.70	2
Total		582.20			
B. State Government Securities			NIL		
C. Treasury Bills			NIL		
(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		

		NIL		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
21/02/2002	10.00	96.8607	7.05	31
07/03/2002	35.00	96.6094	7.05	31
Total	45.00			

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* Relate to the first leg of Repos
 # YTM(indicative) will depend upon assumed rate of inflation
 Date : 05 September 2001

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