

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 July 2002

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 : July 23, 2002				
94003	12.50 % 2004	10.00	109.67	6.2844
00014	11.30 % 2010	5.00	123.90	7.3067
02009	7.40 % 2012	0.484	101.00	7.2531
01005	9.81 % 2013	5.00	117.21	7.4656
01001	10.47 % 2015	25.00	121.15	7.7968
85007	11.50 % 2015	25.00	128.72	7.8956
85007	11.50 % 2015	32.00	128.72	7.8956
01003	10.71 % 2016	3.00	119.56	8.2945
00008	10.70 % 2020	10.00	124.65	8.0618
00008	10.70 % 2020	10.00	123.50	8.1666
01010	10.18 % 2026	4.00	121.70	8.1146
Contract Date : July 24, 2002				
98009	11.90 % 2007	15.00	121.00	6.7416
01010	10.18 % 2026	25.00	121.85	8.1024
01010	10.18 % 2026	100.00	121.85	8.1024
94003	12.50 % 2004	5.00	109.65	6.2874
94003	12.50 % 2004	5.00	109.66	6.2813
94003	12.50 % 2004	15.00	109.64	6.2934
94003	12.50 % 2004	10.00	109.66	6.2813
94003	12.50 % 2004	10.00	109.66	6.2813
94003	12.50 % 2004	10.00	109.66	6.2813
94003	12.50 % 2004	10.00	109.65	6.2874
94003	12.50 % 2004	10.00	109.66	6.2813
94003	12.50 % 2004	15.00	109.62	6.3054
94003	12.50 % 2004	25.00	109.66	6.2813
98022	11.98 % 2004	15.00	110.85	6.4207
98022	11.98 % 2004	2.744	110.85	6.4207
98022	11.98 % 2004	35.00	110.85	6.4207
98022	11.98 % 2004	6.86	110.85	6.4207
98022	11.98 % 2004	100.00	110.85	6.4207
98022	11.98 % 2004	1137.195	110.85	6.4207
98022	11.98 % 2004	20.00	110.85	6.4207
98022	11.98 % 2004	10.00	110.89	6.4016
98022	11.98 % 2004	6.86	110.85	6.4207
98022	11.98 % 2004	225.00	110.85	6.4207
98022	11.98 % 2004	63.719	110.85	6.4207
98022	11.98 % 2004	200.00	110.85	6.4207
98022	11.98 % 2004	50.00	110.85	6.4207
98022	11.98 % 2004	54.878	110.85	6.4207
98022	11.98 % 2004	82.744	110.85	6.4207

98022	11.98	%	2004	15.00	110.89	6.4016
00007	9.90	%	2005	15.00	108.31	6.5353
99008	11.68	%	2006	5.00	116.66	6.5439
99008	11.68	%	2006	5.00	116.66	6.5439
00013	11.00	%	2006	5.00	115.44	6.5592
00013	11.00	%	2006	2.12	115.45	6.5565
00013	11.00	%	2006	0.43	115.45	6.5565
98009	11.90	%	2007	30.357	121.00	6.7416
98009	11.90	%	2007	0.357	121.00	6.7416
98009	11.90	%	2007	5.178	121.00	6.7416
98009	11.90	%	2007	35.00	121.00	6.7416
98009	11.90	%	2007	50.00	121.00	6.7416
98009	11.90	%	2007	500.00	121.00	6.7416
98009	11.90	%	2007	55.00	121.00	6.7416
98009	11.90	%	2007	10.00	121.14	6.7112
98009	11.90	%	2007	10.00	121.16	6.7068
98009	11.90	%	2007	5.00	121.16	6.7068
98009	11.90	%	2007	75.00	121.00	6.7416
98009	11.90	%	2007	300.00	121.00	6.7416
98009	11.90	%	2007	15.00	121.00	6.7416
98009	11.90	%	2007	50.00	121.00	6.7416
98009	11.90	%	2007	1.786	121.00	6.7416
98009	11.90	%	2007	10.00	121.00	6.7416
98009	11.90	%	2007	100.00	121.00	6.7416
98009	11.90	%	2007	150.00	121.00	6.7416
98009	11.90	%	2007	0.893	121.00	6.7416
98009	11.90	%	2007	5.536	121.00	6.7416
98009	11.90	%	2007	0.893	121.00	6.7416
98009	11.90	%	2007	100.00	121.00	6.7416
98009	11.90	%	2007	10.00	121.15	6.7090
98009	11.90	%	2007	10.00	121.12	6.7155
98009	11.90	%	2007	10.00	121.13	6.7133
84002	9.50	%	2008	0.50	109.13	7.4648
98007	12.00	%	2008	15.00	123.15	7.0442
98007	12.00	%	2008	5.00	123.15	7.0442
98007	12.00	%	2008	10.00	123.12	7.0498
00016	11.40	%	2008	5.00	122.165	6.8870
00016	11.40	%	2008	5.00	122.18	6.8843
00016	11.40	%	2008	10.00	122.19	6.8825
00016	11.40	%	2008	5.00	122.19	6.8825
00016	11.40	%	2008	5.00	122.18	6.8843
00016	11.40	%	2008	5.00	122.18	6.8843
00016	11.40	%	2008	5.00	122.20	6.8807
00016	11.40	%	2008	5.00	122.19	6.8825
00016	11.40	%	2008	10.00	122.20	6.8807
00016	11.40	%	2008	10.00	122.19	6.8825
00016	11.40	%	2008	10.00	122.20	6.8807
00016	11.40	%	2008	5.00	122.195	6.8816
00016	11.40	%	2008	5.00	122.18	6.8843
00016	11.40	%	2008	10.00	122.19	6.8825
00016	11.40	%	2008	10.00	122.20	6.8807
00016	11.40	%	2008	5.00	122.19	6.8825
00016	11.40	%	2008	25.00	122.18	6.8843
98023	12.25	%	2008	0.50	121.93	7.6875
99006	11.99	%	2009	5.00	125.49	7.1346
99006	11.99	%	2009	5.00	125.49	7.1346
99006	11.99	%	2009	5.00	125.50	7.1329

99006	11.99	%	2009	10.00	125.48	7.1362
99006	11.99	%	2009	25.00	125.47	7.1379
89009	11.50	%	2009	2.00	120.20	7.6354
99004	12.29	%	2010	10.00	127.58	7.4329
99004	12.29	%	2010	5.00	127.58	7.4329
99004	12.29	%	2010	10.00	127.53	7.4404
99004	12.29	%	2010	10.00	127.58	7.4329
02010	7.55	%	2010	5.00	102.43	7.1359
02010	7.55	%	2010	20.00	102.45	7.1326
02010	7.55	%	2010	5.00	102.27	7.1626
02010	7.55	%	2010	5.00	102.29	7.1593
02010	7.55	%	2010	5.00	102.28	7.1610
02010	7.55	%	2010	5.00	102.36	7.1476
02010	7.55	%	2010	10.00	102.35	7.1493
02010	7.55	%	2010	5.00	102.34	7.1509
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.31	7.1560
02010	7.55	%	2010	5.00	102.30	7.1576
02010	7.55	%	2010	5.00	102.35	7.1493
02010	7.55	%	2010	5.00	102.35	7.1493
02010	7.55	%	2010	5.00	102.405	7.1401
02010	7.55	%	2010	5.00	102.35	7.1493
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.35	7.1493
02010	7.55	%	2010	10.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.30	7.1576
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	10.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.32	7.1543
02010	7.55	%	2010	5.00	102.41	7.1393
02010	7.55	%	2010	5.00	102.35	7.1493
02010	7.55	%	2010	5.00	102.36	7.1476
02010	7.55	%	2010	5.00	102.36	7.1476
02010	7.55	%	2010	5.00	102.35	7.1493
02010	7.55	%	2010	5.00	102.35	7.1493
02010	7.55	%	2010	5.00	102.36	7.1476
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.37	7.1459
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	10.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.38	7.1443
02010	7.55	%	2010	10.00	102.37	7.1459
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	5.00	102.40	7.1409
02010	7.55	%	2010	10.00	102.38	7.1443
02010	7.55	%	2010	10.00	102.38	7.1443
02010	7.55	%	2010	5.00	102.34	7.1509
02010	7.55	%	2010	5.00	102.29	7.1593
02010	7.55	%	2010	5.00	102.30	7.1576
02010	7.55	%	2010	10.00	102.40	7.1409
98015	12.25	%	2010	0.25	127.10	7.6334
98015	12.25	%	2010	5.00	128.50	7.4312
00014	11.30	%	2010	20.00	123.90	7.3059
00014	11.30	%	2010	5.00	123.91	7.3044

00014	11.30	%	2010	10.00	123.90	7.3059
00014	11.30	%	2010	5.00	123.92	7.3030
00014	11.30	%	2010	5.00	124.00	7.2913
00014	11.30	%	2010	5.00	124.00	7.2913
00014	11.30	%	2010	5.00	123.92	7.3030
00014	11.30	%	2010	10.00	124.00	7.2913
00014	11.30	%	2010	10.00	123.90	7.3059
00014	11.30	%	2010	5.00	123.91	7.3044
00014	11.30	%	2010	5.00	124.00	7.2913
00014	11.30	%	2010	5.00	123.95	7.2986
00014	11.30	%	2010	10.00	124.03	7.2870
00014	11.30	%	2010	5.00	124.00	7.2913
00014	11.30	%	2010	5.00	124.00	7.2913
00014	11.30	%	2010	10.00	124.00	7.2913
00014	11.30	%	2010	5.00	124.00	7.2913
00014	11.30	%	2010	25.00	123.94	7.3001
00014	11.30	%	2010	10.00	123.99	7.2928
99005	12.32	%	2011	20.00	129.550	7.5513
99005	12.32	%	2011	5.00	129.63	7.5404
99005	12.32	%	2011	10.00	129.65	7.5377
99005	12.32	%	2011	5.00	129.65	7.5377
99005	12.32	%	2011	25.00	129.65	7.5377
99005	12.32	%	2011	10.00	129.65	7.5377
00010	10.95	%	2011	5.00	122.23	7.4689
00010	10.95	%	2011	10.00	122.225	7.4696
00010	10.95	%	2011	5.00	122.23	7.4689
00010	10.95	%	2011	5.00	122.18	7.4758
01007	9.39	%	2011	10.00	112.88	7.3939
01007	9.39	%	2011	5.00	112.86	7.3968
01007	9.39	%	2011	5.00	112.86	7.3968
01007	9.39	%	2011	5.00	112.90	7.3910
01007	9.39	%	2011	15.00	112.91	7.3896
01007	9.39	%	2011	5.00	112.89	7.3925
01007	9.39	%	2011	5.00	112.86	7.3968
01007	9.39	%	2011	5.00	112.83	7.4011
01007	9.39	%	2011	5.00	112.90	7.3910
01007	9.39	%	2011	5.00	112.84	7.3996
01007	9.39	%	2011	5.00	112.90	7.3910
01007	9.39	%	2011	5.00	112.86	7.3968
01007	9.39	%	2011	5.00	112.88	7.3939
01007	9.39	%	2011	5.00	112.89	7.3925
01007	9.39	%	2011	5.00	112.90	7.3910
01007	9.39	%	2011	5.00	112.90	7.3910
01007	9.39	%	2011	5.00	112.90	7.3910
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	10.00	127.25	7.4016
00017	11.50	%	2011	10.00	127.25	7.4016
00017	11.50	%	2011	5.00	127.26	7.4003
00017	11.50	%	2011	5.00	127.25	7.4016
00017	11.50	%	2011	5.00	127.25	7.4016
00017	11.50	%	2011	5.00	127.26	7.4003
00017	11.50	%	2011	5.00	127.26	7.4003
00017	11.50	%	2011	5.00	127.26	7.4003
00017	11.50	%	2011	5.00	127.26	7.4003
00017	11.50	%	2011	5.00	127.26	7.4003
00017	11.50	%	2011	5.00	127.26	7.4003
00017	11.50	%	2011	5.00	127.10	7.4208
00017	11.50	%	2011	5.00	127.12	7.4182
00017	11.50	%	2011	5.00	127.10	7.4208

00017	11.50	%	2011	5.00	127.12	7.4182
00017	11.50	%	2011	1.00	127.28	7.3977
00017	11.50	%	2011	5.00	127.13	7.4169
00017	11.50	%	2011	20.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.16	7.4131
00017	11.50	%	2011	5.00	127.19	7.4092
00017	11.50	%	2011	5.00	127.23	7.4041
00017	11.50	%	2011	5.00	127.25	7.4016
00017	11.50	%	2011	5.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.23	7.4041
00017	11.50	%	2011	5.00	127.25	7.4016
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	15.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.20	7.4080
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.23	7.4041
00017	11.50	%	2011	5.00	127.12	7.4182
00017	11.50	%	2011	5.00	127.12	7.4182
00017	11.50	%	2011	20.00	127.12	7.4182
00017	11.50	%	2011	5.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.15	7.4144
00017	11.50	%	2011	10.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	10.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.23	7.4041
00017	11.50	%	2011	5.00	127.245	7.4022
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.145	7.4150
00017	11.50	%	2011	5.00	127.22	7.4054
00017	11.50	%	2011	5.00	127.24	7.4028
00017	11.50	%	2011	5.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.13	7.4169
00017	11.50	%	2011	5.00	127.15	7.4144
00017	11.50	%	2011	5.00	127.23	7.4041
02006	6.85	%	2012	5.00	96.83	7.3099
02006	6.85	%	2012	0.50	97.10	7.2698
02006	6.85	%	2012	0.50	96.00	7.4340
02009	7.40	%	2012	5.00	100.42	7.3367
02009	7.40	%	2012	5.00	100.445	7.3330
02009	7.40	%	2012	5.00	100.44	7.3338
02009	7.40	%	2012	5.00	100.44	7.3338
02009	7.40	%	2012	5.00	100.43	7.3352
02009	7.40	%	2012	0.60	100.30	7.3540
02009	7.40	%	2012	10.00	100.44	7.3338
02009	7.40	%	2012	15.00	100.43	7.3352
02009	7.40	%	2012	0.50	100.53	7.3208
02009	7.40	%	2012	5.00	100.42	7.3367
02009	7.40	%	2012	5.00	100.30	7.3540
02009	7.40	%	2012	5.00	100.28	7.3569
02009	7.40	%	2012	5.00	100.30	7.3540
02009	7.40	%	2012	5.00	100.30	7.3540
02009	7.40	%	2012	5.00	100.29	7.3555
02009	7.40	%	2012	5.00	100.37	7.3439

02009	7.40	%	2012	5.00	100.37	7.3439
02009	7.40	%	2012	10.00	100.37	7.3439
02009	7.40	%	2012	5.00	100.36	7.3453
02009	7.40	%	2012	5.00	100.37	7.3439
02009	7.40	%	2012	5.00	100.35	7.3468
02009	7.40	%	2012	5.00	100.43	7.3352
02009	7.40	%	2012	5.00	100.30	7.3540
02009	7.40	%	2012	5.00	100.33	7.3497
02009	7.40	%	2012	5.00	100.34	7.3482
02009	7.40	%	2012	5.00	100.34	7.3482
02009	7.40	%	2012	5.00	100.30	7.3540
02009	7.40	%	2012	5.00	100.30	7.3540
02009	7.40	%	2012	5.00	100.35	7.3468
02009	7.40	%	2012	0.50	100.37	7.3439
02009	7.40	%	2012	5.00	100.33	7.3497
02009	7.40	%	2012	5.00	100.37	7.3439
02009	7.40	%	2012	5.00	100.35	7.3468
02009	7.40	%	2012	5.00	100.37	7.3439
02009	7.40	%	2012	5.00	100.365	7.3446
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.36	7.3453
02009	7.40	%	2012	5.00	100.37	7.3439
02009	7.40	%	2012	5.00	100.35	7.3468
02009	7.40	%	2012	5.00	100.35	7.3468
02009	7.40	%	2012	10.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	10.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	5.00	100.37	7.3439
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.32	7.3511
02009	7.40	%	2012	5.00	100.36	7.3453
02009	7.40	%	2012	5.00	100.38	7.3424
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	5.00	100.38	7.3424
02009	7.40	%	2012	5.00	100.41	7.3381
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	2.00	100.45	7.3323
02009	7.40	%	2012	5.00	100.38	7.3424
02009	7.40	%	2012	10.00	100.38	7.3424
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	10.00	100.39	7.3410
02009	7.40	%	2012	5.00	100.40	7.3396
02009	7.40	%	2012	5.00	100.35	7.3468
02009	7.40	%	2012	5.00	100.39	7.3410
02009	7.40	%	2012	5.00	100.40	7.3396

02009	7.40	%	2012	5.00	100.37	7.3439
02009	7.40	%	2012	5.00	100.48	7.3280
02009	7.40	%	2012	1.00	100.44	7.3338
02009	7.40	%	2012	0.25	100.58	7.3135
02009	7.40	%	2012	5.00	100.44	7.3338
00012	11.03	%	2012	5.00	124.75	7.4684
00012	11.03	%	2012	5.00	124.74	7.4697
00012	11.03	%	2012	5.00	124.75	7.4684
00012	11.03	%	2012	5.00	124.75	7.4684
00012	11.03	%	2012	15.00	124.69	7.4759
00012	11.03	%	2012	5.00	124.73	7.4709
02013	6.72	%	2012	5.00	99.92	6.7309
00012	11.03	%	2012	5.00	124.73	7.4709
00012	11.03	%	2012	20.00	124.74	7.4697
00012	11.03	%	2012	5.00	124.73	7.4709
00012	11.03	%	2012	5.00	124.73	7.4709
02013	6.72	%	2012	5.00	99.92	6.7309
00012	11.03	%	2012	5.00	124.75	7.4684
00012	11.03	%	2012	5.00	124.735	7.4703
00012	11.03	%	2012	5.00	124.74	7.4697
00012	11.03	%	2012	5.00	124.75	7.4684
00012	11.03	%	2012	5.00	124.75	7.4684
01009	9.40	%	2012	10.00	113.85	7.4281
01009	9.40	%	2012	5.00	113.87	7.4255
01009	9.40	%	2012	1.00	113.95	7.4150
01009	9.40	%	2012	5.00	113.89	7.4229
01009	9.40	%	2012	5.00	113.89	7.4229
01009	9.40	%	2012	5.00	113.88	7.4242
01009	9.40	%	2012	5.00	113.85	7.4281
01005	9.81	%	2013	0.23	100.00	9.8063
01005	9.81	%	2013	5.00	117.17	7.4701
01005	9.81	%	2013	5.00	117.15	7.4725
01005	9.81	%	2013	5.00	117.25	7.4603
01005	9.81	%	2013	10.00	117.21	7.4652
01005	9.81	%	2013	5.00	117.22	7.4640
01005	9.81	%	2013	10.00	117.21	7.4652
01005	9.81	%	2013	5.00	117.15	7.4725
01005	9.81	%	2013	5.00	117.22	7.4640
01005	9.81	%	2013	5.00	117.205	7.4658
01005	9.81	%	2013	5.00	117.22	7.4640
01005	9.81	%	2013	5.00	117.21	7.4652
01005	9.81	%	2013	5.00	117.21	7.4652
01005	9.81	%	2013	5.00	117.21	7.4652
01005	9.81	%	2013	5.00	117.21	7.4652
01005	9.81	%	2013	5.00	117.22	7.4640
01005	9.81	%	2013	10.00	117.20	7.4664
01005	9.81	%	2013	5.00	117.21	7.4652
01005	9.81	%	2013	15.00	117.22	7.4640
01005	9.81	%	2013	5.00	117.20	7.4664
01005	9.81	%	2013	5.00	117.20	7.4664
01005	9.81	%	2013	5.00	117.22	7.4640
01005	9.81	%	2013	10.00	117.20	7.4664
01005	9.81	%	2013	10.00	117.20	7.4664
01005	9.81	%	2013	5.00	117.20	7.4664
01005	9.81	%	2013	5.00	117.19	7.4677
01005	9.81	%	2013	5.00	117.20	7.4664
01005	9.81	%	2013	10.00	117.22	7.4640
01005	9.81	%	2013	10.00	117.20	7.4664

01005	9.81	%	2013	5.00	117.19	7.4677
01005	9.81	%	2013	5.00	117.21	7.4652
01005	9.81	%	2013	5.00	117.21	7.4652
01001	10.47	%	2015	5.00	121.15	7.7966
01001	10.47	%	2015	5.00	121.15	7.7966
01001	10.47	%	2015	5.00	121.15	7.7966
01001	10.47	%	2015	5.00	121.15	7.7966
00015	11.43	%	2015	5.00	128.550	7.8846
00015	11.43	%	2015	5.00	128.50	7.8898
00015	11.43	%	2015	5.00	128.50	7.8898
00015	11.43	%	2015	5.00	128.50	7.8898
00015	11.43	%	2015	5.00	128.50	7.8898
01011	9.85	%	2015	5.00	118.17	7.6405
01011	9.85	%	2015	5.00	118.15	7.6426
01011	9.85	%	2015	5.00	118.15	7.6426
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.21	7.6362
01011	9.85	%	2015	5.00	118.18	7.6394
01011	9.85	%	2015	5.00	118.18	7.6394
01011	9.85	%	2015	5.00	118.18	7.6394
01011	9.85	%	2015	10.00	118.20	7.6372
01011	9.85	%	2015	10.00	118.21	7.6362
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	15.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.17	7.6405
01011	9.85	%	2015	5.00	118.12	7.6459
01011	9.85	%	2015	10.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.11	7.6470
01011	9.85	%	2015	5.00	118.165	7.6410
01011	9.85	%	2015	5.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.15	7.6426
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	5.00	118.10	7.6480
01011	9.85	%	2015	5.00	118.11	7.6470
01011	9.85	%	2015	5.00	118.09	7.6491
01011	9.85	%	2015	5.00	118.17	7.6405
01011	9.85	%	2015	5.00	118.19	7.6383
01011	9.85	%	2015	5.00	118.18	7.6394
01011	9.85	%	2015	5.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.18	7.6394
01011	9.85	%	2015	5.00	118.21	7.6362
01011	9.85	%	2015	5.00	118.22	7.6351
01011	9.85	%	2015	25.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.21	7.6362
01011	9.85	%	2015	5.00	118.19	7.6383
01011	9.85	%	2015	5.00	118.17	7.6405
01011	9.85	%	2015	5.00	118.15	7.6426
01011	9.85	%	2015	5.00	118.14	7.6437
01011	9.85	%	2015	5.00	118.18	7.6394

01011	9.85	%	2015	25.00	118.15	7.6426
01011	9.85	%	2015	25.00	118.20	7.6372
01011	9.85	%	2015	5.00	118.20	7.6372
01011	9.85	%	2015	25.00	118.22	7.6351
01003	10.71	%	2016	5.00	124.42	7.7816
01003	10.71	%	2016	5.00	124.42	7.7816
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	15.00	124.405	7.7831
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.40	7.7836
01003	10.71	%	2016	5.00	124.33	7.7908
01003	10.71	%	2016	5.00	124.33	7.7908
01003	10.71	%	2016	5.00	124.37	7.7867
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.44	7.7795
01003	10.71	%	2016	10.00	124.46	7.7775
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	5.00	124.40	7.7836
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	20.00	124.48	7.7754
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	5.00	124.47	7.7764
01003	10.71	%	2016	10.00	124.46	7.7775
01003	10.71	%	2016	10.00	124.40	7.7836
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	5.00	124.47	7.7764
01003	10.71	%	2016	5.00	124.47	7.7764
01003	10.71	%	2016	5.00	124.47	7.7764
01003	10.71	%	2016	10.00	124.47	7.7764
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.46	7.7775
01003	10.71	%	2016	10.00	124.43	7.7805
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.48	7.7754
01003	10.71	%	2016	5.00	124.48	7.7754
01003	10.71	%	2016	5.00	124.45	7.7785
01003	10.71	%	2016	5.00	124.35	7.7888
01003	10.71	%	2016	25.00	124.48	7.7754
01003	10.71	%	2016	25.00	124.35	7.7888
01003	10.71	%	2016	25.00	124.38	7.7857
01003	10.71	%	2016	25.00	124.44	7.7795
02001	8.07	%	2017	50.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.00	7.7218
02001	8.07	%	2017	5.00	103.00	7.7218
02001	8.07	%	2017	10.00	103.02	7.7195
02001	8.07	%	2017	10.00	103.03	7.7184
02001	8.07	%	2017	10.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	10.00	102.90	7.7331
02001	8.07	%	2017	5.00	102.92	7.7309
02001	8.07	%	2017	20.00	102.90	7.7331

02001	8.07	%	2017	10.00	102.90	7.7331
02001	8.07	%	2017	10.00	102.85	7.7388
02001	8.07	%	2017	5.00	102.85	7.7388
02001	8.07	%	2017	5.00	102.85	7.7388
02001	8.07	%	2017	5.00	102.84	7.7400
02001	8.07	%	2017	5.00	102.85	7.7388
02001	8.07	%	2017	0.50	103.08	7.7127
02001	8.07	%	2017	10.00	102.80	7.7445
02001	8.07	%	2017	5.00	102.95	7.7274
02001	8.07	%	2017	10.00	102.95	7.7274
02001	8.07	%	2017	5.00	103.00	7.7218
02001	8.07	%	2017	1.00	103.05	7.7161
02001	8.07	%	2017	5.00	102.99	7.7229
02001	8.07	%	2017	5.00	102.93	7.7297
02001	8.07	%	2017	10.00	102.92	7.7309
02001	8.07	%	2017	5.00	102.98	7.7240
02001	8.07	%	2017	5.00	102.95	7.7274
02001	8.07	%	2017	5.00	102.85	7.7388
02001	8.07	%	2017	5.00	102.99	7.7229
02001	8.07	%	2017	20.00	102.99	7.7229
02001	8.07	%	2017	10.00	103.01	7.7206
02001	8.07	%	2017	5.00	103.01	7.7206
02001	8.07	%	2017	5.00	102.97	7.7252
02001	8.07	%	2017	5.00	102.99	7.7229
02001	8.07	%	2017	5.00	102.92	7.7309
02001	8.07	%	2017	5.00	102.95	7.7274
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	5.00	102.95	7.7274
02001	8.07	%	2017	5.00	102.98	7.7240
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	10.00	102.92	7.7309
02001	8.07	%	2017	5.00	102.85	7.7388
02001	8.07	%	2017	3.00	103.05	7.7161
02001	8.07	%	2017	0.50	103.20	7.6991
02001	8.07	%	2017	5.00	102.97	7.7252
02001	8.07	%	2017	5.00	103.00	7.7218
02001	8.07	%	2017	1.00	103.00	7.7218
02001	8.07	%	2017	0.50	103.15	7.7047
02001	8.07	%	2017	10.00	103.03	7.7184
02001	8.07	%	2017	5.00	103.05	7.7161
02001	8.07	%	2017	5.00	103.03	7.7184
02001	8.07	%	2017	10.00	102.95	7.7274
02001	8.07	%	2017	5.00	102.98	7.7240
02001	8.07	%	2017	25.00	103.01	7.7206
02001	8.07	%	2017	25.00	103.01	7.7206
02001	8.07	%	2017	3.00	103.10	7.7104
02001	8.07	%	2017	5.00	102.92	7.7309
02001	8.07	%	2017	5.00	102.93	7.7297
02001	8.07	%	2017	5.00	102.95	7.7274
02001	8.07	%	2017	5.00	102.95	7.7274
02001	8.07	%	2017	5.00	103.03	7.7184
02001	8.07	%	2017	15.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	10.00	103.01	7.7206
02001	8.07	%	2017	5.00	103.03	7.7184
02001	8.07	%	2017	5.00	103.01	7.7206

02001	8.07	%	2017	5.00	103.03	7.7184
02001	8.07	%	2017	10.00	103.01	7.7206
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	10.00	103.01	7.7206
02001	8.07	%	2017	3.00	103.06	7.7150
02001	8.07	%	2017	10.00	103.00	7.7218
02001	8.07	%	2017	50.00	103.02	7.7195
02001	8.07	%	2017	35.00	103.02	7.7195
02001	8.07	%	2017	25.00	103.02	7.7195
02001	8.07	%	2017	20.00	103.20	7.6991
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	25.00	103.02	7.7195
02001	8.07	%	2017	50.00	103.02	7.7195
02001	8.07	%	2017	50.00	103.02	7.7195
02001	8.07	%	2017	15.00	103.02	7.7195
02001	8.07	%	2017	10.00	103.02	7.7195
02001	8.07	%	2017	50.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	10.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	15.00	103.01	7.7206
02001	8.07	%	2017	20.00	103.02	7.7195
02001	8.07	%	2017	10.00	103.00	7.7218
02001	8.07	%	2017	5.00	102.90	7.7331
02001	8.07	%	2017	5.00	102.94	7.7286
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	5.00	103.02	7.7195
02001	8.07	%	2017	10.00	103.02	7.7195
02001	8.07	%	2017	0.50	103.10	7.7104
02001	8.07	%	2017	25.00	103.02	7.7195
02001	8.07	%	2017	25.00	103.00	7.7218
02001	8.07	%	2017	25.00	103.00	7.7218
02007	7.49	%	2017	10.00	99.30	7.5677
02007	7.49	%	2017	5.00	99.39	7.5574
02007	7.49	%	2017	0.50	99.50	7.5449
02007	7.49	%	2017	1.00	99.43	7.5528
02007	7.49	%	2017	0.50	99.44	7.5517
02007	7.49	%	2017	5.00	99.42	7.5540
02007	7.49	%	2017	5.00	99.41	7.5551
02007	7.49	%	2017	1.00	99.57	7.5369
01008	10.03	%	2019	0.25	117.80	8.0867
00008	10.70	%	2020	0.30	124.70	8.0571
00008	10.70	%	2020	3.00	124.37	8.0870
00008	10.70	%	2020	5.00	123.55	8.1619
00008	10.70	%	2020	5.00	123.55	8.1619
01006	10.25	%	2021	5.00	121.70	7.9994
01006	10.25	%	2021	5.00	121.72	7.9976
01006	10.25	%	2021	5.00	121.70	7.9994
01006	10.25	%	2021	5.00	121.72	7.9976
01006	10.25	%	2021	5.00	121.70	7.9994
01006	10.25	%	2021	5.00	121.70	7.9994
01006	10.25	%	2021	0.10	122.25	7.9504
01006	10.25	%	2021	5.00	121.75	7.9949
01006	10.25	%	2021	5.00	121.75	7.9949
01006	10.25	%	2021	5.00	121.75	7.9949

01006	10.25 %	2021	5.00	121.75	7.9949
01006	10.25 %	2021	5.00	121.72	7.9976
02011	8.35 %	2022	1.10	103.90	7.9537
01010	10.18 %	2026	10.00	121.85	8.1024
01010	10.18 %	2026	1.77	119.00	8.3375
01010	10.18 %	2026	1.73	119.00	8.3375
01010	10.18 %	2026	1500.00	121.85	8.1024
01010	10.18 %	2026	10.00	121.85	8.1024
01010	10.18 %	2026	25.00	121.85	8.1024
01010	10.18 %	2026	25.00	121.85	8.1024
01010	10.18 %	2026	15.00	121.85	8.1024
01010	10.18 %	2026	10.00	121.85	8.1024
01010	10.18 %	2026	5.00	121.85	8.1024
01010	10.18 %	2026	25.00	121.85	8.1024
01010	10.18 %	2026	20.00	121.85	8.1024
01010	10.18 %	2026	20.00	121.85	8.1024
01010	10.18 %	2026	25.00	121.83	8.1040
Total			9587.614		

B. State Government Securities

Contract Date : July 23, 2002					
01266	9.45%	GUJARAT S.D.L 2011	0.125	109.95	7.9057
02243	8.00%	MAHARASHTRA SDL			
		2012	0.25	102.90	7.5685
Contract Date : July 24, 2002					
00211	11%	RAJASTHAN SDL 2010	0.0671	118.18	7.7984
01210	10.82%	RAJASTHAN SDL,2011	3.00	118.54	7.7987
01278	9.45%	TAMILNADU S.D.L			
		2011	1.00	109.78	7.9302
02239	8.00%	JHARKHAND SDL 2012	1.00	102.35	7.6487
02239	8.00%	JHARKHAND SDL 2012	1.00	99.60	8.0581
Total			6.4421		

C. Treasury Bills

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

NIL

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

Contract Date : July 24, 2002					
09/08/2002			0.80	99.7551	5.5852
09/08/2002			25.00	99.7464	5.7841
13/09/2002			1.50	99.2099	5.6841
13/09/2002			0.70	99.2030	5.7341
27/09/2002			0.29	98.9690	5.8337
18/10/2002			3.35	98.6509	5.7882
18/10/2002			5.57	98.6518	5.7843
Total			37.21		

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

NIL

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

Contract Date : July 24, 2002					
09/08/2002			5.00	99.7464	5.7841
09/08/2002			10.00	99.7464	5.7841
09/08/2002			50.00	99.7477	5.7543

09/08/2002	50.00	99.7477	5.7543
18/10/2002	7.00	98.6496	5.7939
18/10/2002	50.00	98.6496	5.7939
30/11/2002	15.00	97.9676	5.8538
18/04/2003	25.00	95.7804	5.9836
16/05/2003	5.00	95.2863	6.0833
27/06/2003	5.40	94.7363	5.9836
27/06/2003	10.60	94.6948	6.0334
11/07/2003	10.00	94.4957	6.0235
11/07/2003	5.00	94.5130	6.0035
11/07/2003	5.00	94.5130	6.0035
Total	253.00		

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

97011	11.15 %	2002	15.00	100.50	5.50	1
94003	12.50 %	2004	5.00	109.66	5.55	5
94003	12.50 %	2004	6.30	109.65	5.25	1
97007	12.59 %	2004	100.00	110.90	5.50	2
01012	6.23 %	2006	150.00	100.00	5.50	1
01012	6.23 %	2006	150.00	100.00	5.50	1
01012	6.23 %	2006	50.00	100.00	5.50	1
01012	6.23 %	2006	60.00	100.00	5.50	1
98007	12.00 %	2008	25.00	122.90	5.50	1
02005	6.65 %	2009	25.00	98.00	5.50	1
02005	6.65 %	2009	25.00	98.25	5.50	1
02005	6.65 %	2009	50.00	98.25	5.50	1
02005	6.65 %	2009	15.00	98.25	5.50	1
02010	7.55 %	2010	10.00	102.40	5.55	1
02010	7.55 %	2010	10.00	102.40	5.55	1
02010	7.55 %	2010	5.00	102.40	5.55	1
01007	9.39 %	2011	5.00	101.00	7.10	1
00017	11.50 %	2011	30.00	127.20	5.50	1
00017	11.50 %	2011	30.00	127.20	5.50	1
00017	11.50 %	2011	33.00	127.20	5.50	1
02006	6.85 %	2012	15.00	96.50	5.50	1
02006	6.85 %	2012	25.00	96.50	5.50	1
02006	6.85 %	2012	30.00	96.50	5.55	1
02006	6.85 %	2012	10.00	96.50	5.55	1
02006	6.85 %	2012	10.00	96.50	5.55	1
02006	6.85 %	2012	5.00	96.50	5.55	1
01005	9.81 %	2013	5.00	105.00	7.10	1
00015	11.43 %	2015	5.00	115.00	7.15	2
00015	11.43 %	2015	23.00	128.55	5.35	1
00015	11.43 %	2015	26.00	128.55	5.50	5
01011	9.85 %	2015	10.00	106.00	7.15	2
01003	10.71 %	2016	5.00	112.00	7.15	2
02001	8.07 %	2017	25.00	102.95	5.75	15

02001	8.07 %	2017	25.00	102.95	5.80	14
02012	6.84 %	2017	145.00	100.00	5.50	1
02012	6.84 %	2017	100.00	100.00	5.50	1
02012	6.84 %	2017	75.00	100.00	5.50	1
98025	12.60 %	2018(ON TAP)	5.00	120.00	7.15	2
01008	10.03 %	2019	1.00	108.00	7.10	1
01006	10.25 %	2021	10.00	121.75	5.55	1
01006	10.25 %	2021	10.00	121.75	5.55	1
01006	10.25 %	2021	5.00	121.75	5.55	1
Total			1369.30			

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)

27/12/2002	25.00	97.4997	5.85	1
10/01/2003	25.00	97.3035	5.50	1
11/07/2003	25.00	94.4871	5.85	1

Total 75.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 24 July 2002