

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 27 July 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 : July 25, 2001				
01007	9.39 % 2011	5.00	101.015	9.2299
01007	9.39 % 2011	5.00	101.00	9.2323
00012	11.03 % 2012	5.00	110.17	9.5164
Contract Date : July 26, 2001				
97011	11.15 % 2002	5.00	103.89	7.3789
97011	11.15 % 2002	10.00	103.89	7.3789
97011	11.15 % 2002	10.00	103.89	7.3789
97011	11.15 % 2002	5.00	103.89	7.3789
94003	12.50 % 2004	25.00	111.52	7.6202
94003	12.50 % 2004	1.00	111.57	7.6006
94003	12.50 % 2004	5.00	111.51	7.6242
94003	12.50 % 2004	5.00	111.53	7.6163
94003	12.50 % 2004	20.00	111.54	7.6124
94003	12.50 % 2004	5.00	111.53	7.6163
94003	12.50 % 2004	5.00	111.53	7.6163
94003	12.50 % 2004	5.00	111.53	7.6163
94003	12.50 % 2004	5.00	111.54	7.6124
94003	12.50 % 2004	5.00	111.51	7.6242
94003	12.50 % 2004	5.00	111.51	7.6242
94003	12.50 % 2004	5.00	111.51	7.6242
94003	12.50 % 2004	10.00	111.52	7.6202
95006	14.00 % 2005	0.20	117.16	8.6728
97010	11.19 % 2005	10.00	111.36	7.8546
97010	11.19 % 2005	5.00	111.41	7.8409
97010	11.19 % 2005	5.00	111.46	7.8272
97010	11.19 % 2005	5.00	111.44	7.8326
97010	11.19 % 2005	10.00	111.45	7.8299
98005	11.75 % 2006	5.00	114.255	8.0539
98005	11.75 % 2006	5.00	114.25	8.0551
98005	11.75 % 2006	5.00	114.25	8.0551

00016	11.40	%	2008	5.00	114.79	8.5717
00016	11.40	%	2008	5.00	114.78	8.5735
00016	11.40	%	2008	5.00	114.82	8.5665
00016	11.40	%	2008	5.00	114.85	8.5612
99006	11.99	%	2009	5.00	115.275	9.1738
00010	10.95	%	2011	10.00	110.03	9.3641
00010	10.95	%	2011	5.00	110.05	9.3611
01007	9.39	%	2011	10.00	101.05	9.2244
01007	9.39	%	2011	1.00	101.10	9.2167
01007	9.39	%	2011	1.00	101.11	9.2151
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	2.00	101.10	9.2167
01007	9.39	%	2011	0.96	101.12	9.2136
01007	9.39	%	2011	1.00	101.15	9.2090
01007	9.39	%	2011	10.00	101.08	9.2198
01007	9.39	%	2011	2.00	101.11	9.2151
01007	9.39	%	2011	1.00	101.12	9.2136
01007	9.39	%	2011	1.00	101.11	9.2151
01007	9.39	%	2011	10.00	101.125	9.2128
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	3.00	101.14	9.2105
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	2.032	101.16	9.2074
01007	9.39	%	2011	5.00	101.03	9.2275
01007	9.39	%	2011	0.50	101.20	9.2012
01007	9.39	%	2011	25.00	101.149	9.2091
01007	9.39	%	2011	25.00	101.12	9.2136
01007	9.39	%	2011	25.00	101.115	9.2144
01007	9.39	%	2011	25.00	101.16	9.2074
01007	9.39	%	2011	0.96	101.02	9.2291
01007	9.39	%	2011	20.00	101.105	9.2159
01007	9.39	%	2011	5.00	101.07	9.2213
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	5.00	101.07	9.2213
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	5.00	101.06	9.2229
01007	9.39	%	2011	10.00	101.07	9.2213
01007	9.39	%	2011	5.00	101.09	9.2182
01007	9.39	%	2011	10.00	101.05	9.2244
01007	9.39	%	2011	10.00	101.02	9.2291
00017	11.50	%	2011	5.00	114.11	9.3369
00017	11.50	%	2011	5.00	114.10	9.3383
00017	11.50	%	2011	5.00	114.08	9.3411
00017	11.50	%	2011	5.00	114.07	9.3425

00017	11.50	%	2011	5.00	114.12	9.3355
00017	11.50	%	2011	5.00	114.11	9.3369
00017	11.50	%	2011	5.00	114.12	9.3355
00017	11.50	%	2011	5.00	114.09	9.3397
00017	11.50	%	2011	5.00	114.13	9.3341
00017	11.50	%	2011	5.00	114.10	9.3383
00017	11.50	%	2011	5.00	114.10	9.3383
00012	11.03	%	2012	5.00	110.115	9.5238
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.10	9.5258
00012	11.03	%	2012	10.00	110.11	9.5245
00012	11.03	%	2012	5.00	110.12	9.5231
00012	11.03	%	2012	5.00	110.17	9.5161
00012	11.03	%	2012	5.00	110.12	9.5231
00012	11.03	%	2012	5.00	110.17	9.5161
00012	11.03	%	2012	5.00	110.16	9.5175
00012	11.03	%	2012	5.00	110.12	9.5231
00012	11.03	%	2012	5.00	110.16	9.5175
00012	11.03	%	2012	5.00	110.17	9.5161
00012	11.03	%	2012	10.00	110.14	9.5203
00012	11.03	%	2012	5.00	110.165	9.5168
00012	11.03	%	2012	0.225	110.25	9.5050
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.00	9.5398
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	10.00	110.11	9.5245
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.17	9.5161
00012	11.03	%	2012	5.00	110.15	9.5189
00012	11.03	%	2012	5.00	110.11	9.5245
00012	11.03	%	2012	5.00	110.14	9.5203
00012	11.03	%	2012	5.00	110.10	9.5258
82005	9.00	%	2013	2.00	99.97	9.0011
82005	9.00	%	2013	0.20	99.30	9.0947
01005	9.81	%	2013	5.00	102.44	9.4597
01005	9.81	%	2013	5.00	102.41	9.4639
01005	9.81	%	2013	5.00	102.41	9.4639
99020	11.83	%	2014	0.50	113.90	9.9205
01001	10.47	%	2015	5.00	104.81	9.8190
01001	10.47	%	2015	5.00	104.72	9.8307
01001	10.47	%	2015	15.00	104.72	9.8307
01001	10.47	%	2015	5.00	104.72	9.8307

00008	10.70	%	2020	5.00	105.60	10.0277
00008	10.70	%	2020	11.00	105.60	10.0277
00008	10.70	%	2020	15.00	105.60	10.0277
00008	10.70	%	2020	5.00	105.60	10.0277
00008	10.70	%	2020	15.00	105.60	10.0277
00018	11.60	%	2020	2.00	112.08	10.1606
00018	11.60	%	2020	0.04	112.25	10.1422
00018	11.60	%	2020	10.00	112.18	10.1497
00018	11.60	%	2020	5.00	112.25	10.1422
00018	11.60	%	2020	5.00	112.25	10.1422
00018	11.60	%	2020	0.205	112.30	10.1368
00018	11.60	%	2020	0.295	112.30	10.1368
00018	11.60	%	2020	10.00	112.18	10.1497
00018	11.60	%	2020	10.00	112.18	10.1497
01006	10.25	%	2021	2.00	102.70	9.9329
01006	10.25	%	2021	5.00	102.42	9.9648
Contract Date : July 27, 2001						
97011	11.15	%	2002	5.00	103.92	7.3422
97011	11.15	%	2002	5.00	103.92	7.3422
97011	11.15	%	2002	5.00	103.92	7.3422
97011	11.15	%	2002	5.00	103.92	7.3422
97011	11.15	%	2002	50.00	103.92	7.3422
98004	11.10	%	2003	5.00	105.64	7.4789
98004	11.10	%	2003	5.00	105.62	7.4911
98004	11.10	%	2003	10.00	105.60	7.5035
94003	12.50	%	2004	0.14	111.80	7.5059
94003	12.50	%	2004	5.00	111.55	7.6042
94003	12.50	%	2004	5.00	111.55	7.6042
94003	12.50	%	2004	5.00	111.55	7.6042
94003	12.50	%	2004	5.00	111.55	7.6042
94003	12.50	%	2004	5.00	111.55	7.6042
94003	12.50	%	2004	5.00	111.54	7.6082
94003	12.50	%	2004	5.00	111.54	7.6082
94003	12.50	%	2004	5.00	111.54	7.6082
94003	12.50	%	2004	5.00	111.54	7.6082
94003	12.50	%	2004	5.00	111.555	7.6023
94003	12.50	%	2004	5.00	111.55	7.6042
94003	12.50	%	2004	5.00	111.54	7.6082
94003	12.50	%	2004	5.00	111.54	7.6082
97007	12.59	%	2004	10.00	112.30	7.7523
97007	12.59	%	2004	10.00	112.30	7.7523
98022	11.98	%	2004	5.00	111.53	7.7352
98022	11.98	%	2004	10.00	111.53	7.7352
98022	11.98	%	2004	10.00	111.53	7.7352
95006	14.00	%	2005	1.00	117.85	8.4772

99008	11.68	%	2006	5.00	114.24	7.9817
99008	11.68	%	2006	5.00	114.16	8.0008
99008	11.68	%	2006	10.00	114.10	8.0151
99008	11.68	%	2006	5.00	114.20	7.9913
99008	11.68	%	2006	5.00	114.20	7.9913
99008	11.68	%	2006	5.00	114.20	7.9913
99008	11.68	%	2006	5.00	114.05	8.0270
98005	11.75	%	2006	10.00	114.38	8.0225
98005	11.75	%	2006	5.00	114.35	8.0297
98005	11.75	%	2006	5.00	114.38	8.0225
98005	11.75	%	2006	5.00	114.31	8.0392
98005	11.75	%	2006	5.00	114.34	8.0320
98005	11.75	%	2006	5.00	114.35	8.0297
98005	11.75	%	2006	10.00	114.35	8.0297
98005	11.75	%	2006	5.00	114.30	8.0415
98009	11.90	%	2007	5.00	116.47	8.2787
98009	11.90	%	2007	5.00	116.50	8.2728
98009	11.90	%	2007	10.00	116.50	8.2728
98009	11.90	%	2007	5.00	116.50	8.2728
98009	11.90	%	2007	5.00	116.45	8.2827
98009	11.90	%	2007	5.00	116.45	8.2827
98009	11.90	%	2007	5.00	116.45	8.2827
98009	11.90	%	2007	0.25	116.45	8.2827
00016	11.40	%	2008	5.00	114.80	8.5693
00016	11.40	%	2008	5.00	114.86	8.5588
00016	11.40	%	2008	5.00	114.83	8.5641
00016	11.40	%	2008	5.00	114.82	8.5658
00016	11.40	%	2008	5.00	114.85	8.5606
00016	11.40	%	2008	10.00	114.85	8.5606
00016	11.40	%	2008	5.00	114.78	8.5728
00016	11.40	%	2008	5.00	114.795	8.5702
00016	11.40	%	2008	25.00	114.80	8.5693
00016	11.40	%	2008	5.00	114.76	8.5763
00016	11.40	%	2008	5.00	114.88	8.5553
00016	11.40	%	2008	5.00	114.85	8.5606
00016	11.40	%	2008	10.00	114.85	8.5606
00016	11.40	%	2008	5.00	114.835	8.5632
00016	11.40	%	2008	5.00	114.88	8.5553
00016	11.40	%	2008	5.00	114.84	8.5623
00016	11.40	%	2008	5.00	114.83	8.5641
00016	11.40	%	2008	5.00	114.83	8.5641
00016	11.40	%	2008	10.00	114.90	8.5518
00016	11.40	%	2008	5.00	114.90	8.5518
00016	11.40	%	2008	5.00	114.78	8.5728
00016	11.40	%	2008	5.00	114.85	8.5606
00016	11.40	%	2008	10.00	114.87	8.5571

99006	11.99	%	2009	10.00	115.50	9.1356
99006	11.99	%	2009	5.00	115.45	9.1439
99006	11.99	%	2009	5.00	115.50	9.1356
99006	11.99	%	2009	5.00	115.40	9.1523
00010	10.95	%	2011	5.00	110.15	9.3461
00010	10.95	%	2011	5.00	110.15	9.3461
00010	10.95	%	2011	5.00	110.10	9.3534
00010	10.95	%	2011	5.00	110.15	9.3461
00010	10.95	%	2011	5.00	110.19	9.3402
01007	9.39	%	2011	5.00	101.125	9.2127
01007	9.39	%	2011	10.00	101.09	9.2181
01007	9.39	%	2011	5.00	101.08	9.2197
01007	9.39	%	2011	10.00	101.08	9.2197
01007	9.39	%	2011	10.00	101.08	9.2197
01007	9.39	%	2011	1.00	101.16	9.2073
01007	9.39	%	2011	15.00	101.07	9.2212
01007	9.39	%	2011	5.00	101.09	9.2181
01007	9.39	%	2011	5.00	101.08	9.2197
01007	9.39	%	2011	10.00	101.08	9.2197
00017	11.50	%	2011	5.00	114.20	9.3240
00017	11.50	%	2011	5.00	114.08	9.3408
00017	11.50	%	2011	5.00	114.08	9.3408
00017	11.50	%	2011	5.00	114.18	9.3268
00017	11.50	%	2011	5.00	114.18	9.3268
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.15	9.3310
00017	11.50	%	2011	5.00	114.175	9.3275
00017	11.50	%	2011	5.00	114.08	9.3408
00017	11.50	%	2011	5.00	114.08	9.3408
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.15	9.3310
00017	11.50	%	2011	5.00	114.15	9.3310
00017	11.50	%	2011	5.00	114.12	9.3352
00017	11.50	%	2011	5.00	114.14	9.3324
00017	11.50	%	2011	5.00	114.14	9.3324
00017	11.50	%	2011	5.00	114.12	9.3352
00017	11.50	%	2011	5.00	114.11	9.3366
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.07	9.3422
00017	11.50	%	2011	5.00	114.08	9.3408
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.17	9.3282
00017	11.50	%	2011	5.00	114.17	9.3282

00017	11.50	%	2011	5.00	114.18	9.3268
00017	11.50	%	2011	5.00	114.18	9.3268
00017	11.50	%	2011	5.00	114.12	9.3352
00012	11.03	%	2012	5.00	110.185	9.5137
00012	11.03	%	2012	5.00	110.10	9.5255
00012	11.03	%	2012	0.40	110.22	9.5089
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.21	9.5102
00012	11.03	%	2012	5.00	110.17	9.5158
00012	11.03	%	2012	5.00	110.17	9.5158
00012	11.03	%	2012	10.00	110.21	9.5102
00012	11.03	%	2012	10.00	110.12	9.5228
00012	11.03	%	2012	5.00	110.18	9.5144
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	5.00	110.21	9.5102
00012	11.03	%	2012	5.00	110.17	9.5158
00012	11.03	%	2012	5.00	110.17	9.5158
00012	11.03	%	2012	5.00	110.15	9.5186
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.17	9.5158
00012	11.03	%	2012	5.00	110.21	9.5102
00012	11.03	%	2012	5.00	110.195	9.5123
00012	11.03	%	2012	10.00	110.18	9.5144
00012	11.03	%	2012	5.00	110.17	9.5158
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	15.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.18	9.5144
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.19	9.5130
00012	11.03	%	2012	5.00	110.18	9.5144
00012	11.03	%	2012	5.00	110.13	9.5214
00012	11.03	%	2012	5.00	110.135	9.5207
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.17	9.5158
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.20	9.5116
00012	11.03	%	2012	5.00	110.15	9.5186
00012	11.03	%	2012	5.00	110.17	9.5158

01001	10.47 %	2015	0.013	105.00	9.7942
01001	10.47 %	2015	5.00	104.85	9.8138
00015	11.43 %	2015	10.00	111.25	9.9262
00015	11.43 %	2015	8.00	111.25	9.9262
00015	11.43 %	2015	5.00	111.15	9.9386
00015	11.43 %	2015	10.00	111.20	9.9324
00018	11.60 %	2020	5.00	112.23	10.1442
00018	11.60 %	2020	5.00	112.25	10.1420

Total 2342.42

B. State Government Securities

Contract Date : July 27, 2001

90202	11.50%	BIHAR S.D. 2010	0.305	111.72	9.5294
01252	9.50%	GUJARAT G.S 2011	3.0714	100.30	9.4526

Total 3.3764

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 27, 2001

30/07/2001	0.56	99.9433	6.8835
14/09/2001	3.75	99.0558	7.0809
21/09/2001	7.99	98.9224	7.0807
26/10/2001	25.00	98.2366	7.1802

Total 37.30

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

NIL

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

Contract Date : July 26, 2001

09/08/2001	0.50	99.7548	6.3909
09/08/2001	0.50	99.7548	6.3909
28/12/2001	5.00	97.0359	7.1735
07/02/2002	30.00	96.2464	7.2428
07/02/2002	25.00	96.2563	7.2230
18/04/2002	4.00	94.9340	7.3024

Contract Date : July 27, 2001

24/01/2002	20.00	96.5296	7.2301
18/04/2002	5.00	94.9537	7.2999
28/06/2002	10.00	93.6224	7.3797
12/07/2002	5.00	93.3743	7.3797
12/07/2002	15.00	93.3743	7.3797
26/07/2002	4.565	93.1274	7.3798
26/07/2002	18.50	93.1274	7.3798

A. Government of India Dated Securities

94009	11.75 %	2001	70.00	100.45	8.90	1
97011	11.15 %	2002	9.00	103.90	9.20	3
97011	11.15 %	2002	25.00	103.90	8.85	1
97011	11.15 %	2002	25.00	103.90	8.85	1
97011	11.15 %	2002	50.00	103.95	8.50	1
97011	11.15 %	2002	30.00	103.95	8.50	1
97011	11.15 %	2002	5.00	103.92	9.00	1
97008	11.83 %	2003	20.00	107.70	8.50	3
94003	12.50 %	2004	10.00	111.50	8.25	14
94003	12.50 %	2004	10.00	111.50	8.25	14
94003	12.50 %	2004	10.00	111.50	8.25	14
94003	12.50 %	2004	10.00	111.50	8.25	14
94003	12.50 %	2004	10.00	111.50	8.25	14
94003	12.50 %	2004	15.00	111.50	8.50	3
94003	12.50 %	2004	10.00	111.50	8.50	3
94003	12.50 %	2004	10.00	111.53	9.30	1
94003	12.50 %	2004	15.00	111.53	9.30	1
94003	12.50 %	2004	18.00	111.50	8.00	1
94003	12.50 %	2004	10.00	111.53	9.30	1
00007	9.90 %	2005	15.00	106.60	8.50	3
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	5.00	106.56	9.00	1
00007	9.90 %	2005	10.00	106.56	8.50	3
00007	9.90 %	2005	25.00	106.56	8.50	1
00007	9.90 %	2005	25.00	106.56	8.50	1
00007	9.90 %	2005	25.00	106.56	8.50	1
00007	9.90 %	2005	15.00	106.56	8.50	1
00011	10.20 %	2005	25.00	107.90	8.50	3
00011	10.20 %	2005	25.00	107.90	8.50	3
97010	11.19 %	2005	5.00	111.50	9.00	1
99008	11.68 %	2006	10.00	114.10	9.00	1
98007	12.00 %	2008	25.00	115.00	8.50	3
98007	12.00 %	2008	25.00	115.00	8.50	3
98007	12.00 %	2008	25.00	115.00	8.50	3
98007	12.00 %	2008	25.00	115.00	8.50	3
98007	12.00 %	2008	25.00	115.00	8.50	3

[illegible]

01005	9.81 %	2013	26.00	102.45	8.50	3
01005	9.81 %	2013	26.00	102.45	8.50	3
Total			1684.00			
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)						
07/03/2002				25.00	95.7024	8.30
21/03/2002				25.00	95.4449	8.30
Total			50.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 27 July 2001