

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 13 August 2001

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative

I. Outright Transactions				
A. Government of India Dated Securities				
Contract Date : August 09, 2001				
95006	14.00 % 2005	22.2775	118.60	8.2305
97010	11.19 % 2005	25.00	111.85	7.6976
97010	11.19 % 2005	9.491	111.70	7.7388
97010	11.19 % 2005	25.00	111.75	7.7250
97010	11.19 % 2005	5.00	111.74	7.7278
97010	11.19 % 2005	5.00	111.75	7.7250
97010	11.19 % 2005	10.00	111.84	7.7003
97010	11.19 % 2005	5.00	111.79	7.7140
97010	11.19 % 2005	10.00	111.77	7.7195
97010	11.19 % 2005	5.00	111.76	7.7223
Contract Date : August 10, 2001				
97011	11.15 % 2002	5.00	103.935	7.2114
97010	11.19 % 2005	5.00	111.95	7.6683
97010	11.19 % 2005	5.00	111.96	7.6656
97010	11.19 % 2005	5.00	112.02	7.6491
97010	11.19 % 2005	5.00	112.00	7.6546
97010	11.19 % 2005	10.00	111.89	7.6848
97010	11.19 % 2005	5.00	111.88	7.6875
97010	11.19 % 2005	5.00	112.02	7.6491
97010	11.19 % 2005	5.00	112.00	7.6546
97010	11.19 % 2005	5.00	112.02	7.6491
97010	11.19 % 2005	10.00	112.02	7.6491
98015	12.25 % 2010	5.00	115.58	9.6018
00017	11.50 % 2011	5.00	114.58	9.2665
00017	11.50 % 2011	5.00	114.43	9.2874
00017	11.50 % 2011	10.00	114.65	9.2568
00017	11.50 % 2011	5.00	114.55	9.2707
00017	11.50 % 2011	5.00	114.60	9.2638
00012	11.03 % 2012	5.00	110.62	9.4495
00012	11.03 % 2012	5.00	110.63	9.4482
00012	11.03 % 2012	10.00	110.63	9.4482
00012	11.03 % 2012	10.00	110.62	9.4495
00012	11.03 % 2012	5.00	110.60	9.4523
01005	9.81 % 2013	10.00	102.40	9.4643
01005	9.81 % 2013	5.00	102.35	9.4713
01005	9.81 % 2013	5.00	102.20	9.4923
01005	9.81 % 2013	10.00	102.33	9.4741
01005	9.81 % 2013	5.00	102.40	9.4643
01005	9.81 % 2013	5.00	102.40	9.4643

99020	11.83 %	2014	5.00	114.55	9.8372
01001	10.47 %	2015	5.00	105.31	9.7541
01001	10.47 %	2015	5.00	105.30	9.7554
01001	10.47 %	2015	10.00	105.30	9.7554
01001	10.47 %	2015	10.00	105.30	9.7554
01001	10.47 %	2015	5.00	105.20	9.7684
01001	10.47 %	2015	15.00	105.30	9.7554
01008	10.03 %	2019	5.00	101.06	9.9026
01006	10.25 %	2021	10.00	102.35	9.9723
Contract Date : August 11, 2001					
94009	11.75 %	2001	15.00	100.14	7.8599
94009	11.75 %	2001	20.00	100.14	7.8599
96018	13.55 %	2001	1.66	101.85	6.9945
94003	12.50 %	2004	5.00	111.96	7.3814
00007	9.90 %	2005	5.00	107.16	7.6338
00007	9.90 %	2005	5.00	107.145	7.6383
00007	9.90 %	2005	5.00	107.14	7.6398
00011	10.20 %	2005	5.00	108.54	7.6340
97010	11.19 %	2005	5.00	112.11	7.6226
97010	11.19 %	2005	25.00	112.12	7.6198
97010	11.19 %	2005	5.00	112.08	7.6308
97010	11.19 %	2005	5.00	112.05	7.6391
97010	11.19 %	2005	5.00	112.08	7.6308
95012	14.00 %	2005 (INSTA	25.00	119.87	8.1732
99008	11.68 %	2006	5.00	114.98	7.7822
99008	11.68 %	2006	5.00	114.90	7.8012
99008	11.68 %	2006	5.00	114.90	7.8012
99008	11.68 %	2006	5.00	114.95	7.7893
99008	11.68 %	2006	5.00	114.95	7.7893
99008	11.68 %	2006	5.00	114.97	7.7846
99008	11.68 %	2006	5.00	114.97	7.7846
99008	11.68 %	2006	5.00	114.96	7.7870
99008	11.68 %	2006	5.00	114.94	7.7917
98005	11.75 %	2006	10.00	115.03	7.8447
00013	11.00 %	2006	5.00	112.92	7.8087
00013	11.00 %	2006	5.00	112.88	7.8178
00013	11.00 %	2006	5.00	112.88	7.8178
00013	11.00 %	2006	5.00	112.87	7.8201
00013	11.00 %	2006	5.00	112.86	7.8224
98009	11.90 %	2007	5.00	117.01	8.1533
98009	11.90 %	2007	25.00	117.00	8.1553
98009	11.90 %	2007	10.00	117.00	8.1553
98009	11.90 %	2007	5.00	116.97	8.1613
98009	11.90 %	2007	5.00	117.06	8.1434
98009	11.90 %	2007	5.00	117.05	8.1454
98009	11.90 %	2007	5.00	117.07	8.1414
88008	11.50 %	2008	5.00	114.22	8.6768
88008	11.50 %	2008	5.00	114.22	8.6768
00016	11.40 %	2008	5.00	115.46	8.4447
00016	11.40 %	2008	25.00	115.45	8.4465
00016	11.40 %	2008	5.00	115.43	8.4500
00016	11.40 %	2008	5.00	115.42	8.4517
00016	11.40 %	2008	5.00	115.44	8.4482
00016	11.40 %	2008	5.00	115.45	8.4465
00016	11.40 %	2008	10.00	115.45	8.4465

00016	11.40 %	2008	5.00	115.42	8.4517
00016	11.40 %	2008	5.00	115.42	8.4517
00016	11.40 %	2008	5.00	115.45	8.4465
00016	11.40 %	2008	5.00	115.45	8.4465
00016	11.40 %	2008	5.00	115.445	8.4473
98023	12.25 %	2008	2.00	116.82	8.9830
99006	11.99 %	2009	5.00	116.08	9.0301
99006	11.99 %	2009	5.00	116.10	9.0267
99006	11.99 %	2009	10.00	116.09	9.0284
99004	12.29 %	2010	10.00	115.85	9.5198
00014	11.30 %	2010	5.00	113.33	9.0923
00014	11.30 %	2010	5.00	113.35	9.0893
00014	11.30 %	2010	10.00	113.36	9.0878
00014	11.30 %	2010	5.00	113.38	9.0847
00014	11.30 %	2010	10.00	113.34	9.0908
99005	12.32 %	2011	5.00	116.10	9.6828
99005	12.32 %	2011	10.00	116.15	9.6754
00010	10.95 %	2011	5.00	110.68	9.2639
00010	10.95 %	2011	5.00	110.65	9.2683
00010	10.95 %	2011	5.00	110.65	9.2683
01007	9.39 %	2011	5.00	101.01	9.2293
01007	9.39 %	2011	5.00	100.95	9.2386
01007	9.39 %	2011	10.00	101.04	9.2247
01007	9.39 %	2011	5.00	101.08	9.2184
01007	9.39 %	2011	0.50	101.05	9.2231
01007	9.39 %	2011	15.00	101.05	9.2231
01007	9.39 %	2011	10.00	101.08	9.2184
01007	9.39 %	2011	5.00	101.04	9.2247
01007	9.39 %	2011	25.00	101.05	9.2231
01007	9.39 %	2011	10.00	101.08	9.2184
01007	9.39 %	2011	5.00	101.02	9.2278
01007	9.39 %	2011	1.00	101.19	9.2014
01007	9.39 %	2011	5.00	100.985	9.2332
01007	9.39 %	2011	5.00	101.07	9.2200
00017	11.50 %	2011	5.00	114.74	9.2439
00017	11.50 %	2011	5.00	114.71	9.2481
00017	11.50 %	2011	15.00	114.74	9.2439
00017	11.50 %	2011	5.00	114.68	9.2523
00017	11.50 %	2011	5.00	114.75	9.2426
00017	11.50 %	2011	5.00	114.75	9.2426
00017	11.50 %	2011	5.00	114.72	9.2467
00017	11.50 %	2011	5.00	114.745	9.2433
00017	11.50 %	2011	5.00	114.77	9.2398
00017	11.50 %	2011	5.00	114.76	9.2412
00017	11.50 %	2011	5.00	114.77	9.2398
00017	11.50 %	2011	5.00	114.75	9.2426
00017	11.50 %	2011	10.00	114.76	9.2412
00017	11.50 %	2011	5.00	114.75	9.2426
00017	11.50 %	2011	5.00	114.75	9.2426
00017	11.50 %	2011	5.00	114.76	9.2412
00017	11.50 %	2011	5.00	114.76	9.2412
00017	11.50 %	2011	5.00	114.76	9.2412
00017	11.50 %	2011	5.00	114.76	9.2412
00017	11.50 %	2011	5.00	114.76	9.2412
00017	11.50 %	2011	5.00	114.75	9.2426

00017	11.50 %	2011	2.00	114.73	9.2453
00017	11.50 %	2011	5.00	114.75	9.2426
00017	11.50 %	2011	5.00	114.75	9.2426
00017	11.50 %	2011	5.00	114.72	9.2467
84005	10.25 %	2012	1.00	104.27	9.6021
84005	10.25 %	2012	0.50	103.50	9.7153
00012	11.03 %	2012	2.00	110.65	9.4451
00012	11.03 %	2012	0.47	110.67	9.4423
00012	11.03 %	2012	10.00	110.795	9.4250
00012	11.03 %	2012	5.00	110.795	9.4250
00012	11.03 %	2012	5.00	110.80	9.4243
00012	11.03 %	2012	5.00	110.80	9.4243
00012	11.03 %	2012	10.00	110.65	9.4451
00012	11.03 %	2012	5.00	110.76	9.4299
00012	11.03 %	2012	5.00	110.72	9.4354
00012	11.03 %	2012	10.00	110.78	9.4271
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.78	9.4271
00012	11.03 %	2012	5.00	110.74	9.4326
00012	11.03 %	2012	5.00	110.71	9.4368
00012	11.03 %	2012	5.00	110.71	9.4368
00012	11.03 %	2012	5.00	110.78	9.4271
00012	11.03 %	2012	5.00	110.75	9.4313
00012	11.03 %	2012	10.00	110.80	9.4243
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.78	9.4271
00012	11.03 %	2012	5.00	110.78	9.4271
00012	11.03 %	2012	5.00	110.755	9.4306
00012	11.03 %	2012	10.00	110.74	9.4326
00012	11.03 %	2012	5.00	110.71	9.4368
00012	11.03 %	2012	0.50	110.70	9.4382
00012	11.03 %	2012	10.00	110.625	9.4486
00012	11.03 %	2012	5.00	110.78	9.4271
00012	11.03 %	2012	5.00	110.72	9.4354
00012	11.03 %	2012	5.00	110.80	9.4243
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.77	9.4285
00012	11.03 %	2012	5.00	110.78	9.4271
01005	9.81 %	2013	7.28	102.45	9.4572
01005	9.81 %	2013	5.00	102.42	9.4614
01005	9.81 %	2013	5.00	102.42	9.4614
01005	9.81 %	2013	5.00	102.43	9.4600
01005	9.81 %	2013	5.00	102.44	9.4586
01005	9.81 %	2013	1.00	102.08	9.5091
01005	9.81 %	2013	5.00	102.31	9.4768
01005	9.81 %	2013	5.00	102.415	9.4621
01005	9.81 %	2013	5.00	102.42	9.4614
01005	9.81 %	2013	5.00	102.44	9.4586
01005	9.81 %	2013	5.00	102.40	9.4642
01005	9.81 %	2013	5.00	102.44	9.4586
01005	9.81 %	2013	5.00	102.44	9.4586
01005	9.81 %	2013	5.00	102.40	9.4642

01005	9.81 %	2013	5.00	102.40	9.4642
01005	9.81 %	2013	1.00	102.15	9.4993
01005	9.81 %	2013	10.00	102.40	9.4642
01001	10.47 %	2015	5.00	105.455	9.7353
01001	10.47 %	2015	5.00	105.45	9.7360
01001	10.47 %	2015	5.00	105.46	9.7347
01001	10.47 %	2015	10.00	105.38	9.7451
01001	10.47 %	2015	5.00	105.38	9.7451
01001	10.47 %	2015	5.00	105.38	9.7451
01001	10.47 %	2015	5.00	105.425	9.7392
01001	10.47 %	2015	10.00	105.45	9.7360
01001	10.47 %	2015	5.00	105.45	9.7360
01001	10.47 %	2015	5.00	105.45	9.7360
01001	10.47 %	2015	0.60	105.10	9.7814
01001	10.47 %	2015	5.00	105.45	9.7360
01001	10.47 %	2015	10.00	105.47	9.7334
01001	10.47 %	2015	5.00	105.40	9.7425
01001	10.47 %	2015	5.00	105.39	9.7438
01001	10.47 %	2015	5.00	105.43	9.7386
01001	10.47 %	2015	10.00	105.30	9.7554
01001	10.47 %	2015	5.00	105.38	9.7451
01001	10.47 %	2015	5.00	105.38	9.7451
01001	10.47 %	2015	15.00	105.45	9.7360
00009	10.79 %	2015	1.00	105.70	10.0139
00015	11.43 %	2015	5.00	111.45	9.9002
01004	10.45 %	2018	5.00	104.78	9.8571
98025	12.60 %	2018	3.00	117.00	10.4497
98025	12.60 %	2018	1.00	119.52	10.1736
01008	10.03 %	2019	20.00	101.08	9.9001
01008	10.03 %	2019	5.00	101.07	9.9013
01008	10.03 %	2019	2.00	100.81	9.9324
01008	10.03 %	2019	0.50	100.85	9.9276
01008	10.03 %	2019	1.00	101.32	9.8716
01008	10.03 %	2019	0.25	100.76	9.9383
01008	10.03 %	2019	2.00	100.80	9.9335
01008	10.03 %	2019	1.00	100.80	9.9335
01008	10.03 %	2019	5.00	100.95	9.9156
01008	10.03 %	2019	0.50	100.83	9.9300
01008	10.03 %	2019	5.00	101.04	9.9049
01008	10.03 %	2019	5.00	100.90	9.9216
01008	10.03 %	2019	5.00	101.06	9.9025
01008	10.03 %	2019	0.50	100.99	9.9109
01008	10.03 %	2019	2.00	100.75	9.9395
01008	10.03 %	2019	5.00	101.08	9.9001
00008	10.70 %	2020	5.00	106.005	9.9812
00008	10.70 %	2020	2.00	105.90	9.9931
00008	10.70 %	2020	5.00	106.00	9.9818
00018	11.60 %	2020	1.00	112.65	10.0973
01006	10.25 %	2021	5.00	102.445	9.9614
01006	10.25 %	2021	4.00	101.98	10.0147
01006	10.25 %	2021	1.00	102.10	10.0009
01006	10.25 %	2021	2.00	102.355	9.9717
01006	10.25 %	2021	1.00	102.15	9.9952
01006	10.25 %	2021	1.00	102.00	10.0124

Contract Date : August 13, 2001

94009	11.75 %	2001	15.00	100.14	7.2686
97011	11.15 %	2002	5.00	103.935	7.1835
97011	11.15 %	2002	15.00	103.95	7.1688
97011	11.15 %	2002	10.00	103.95	7.1688
98004	11.10 %	2003	5.079	105.83	7.2730
97008	11.83 %	2003	10.00	107.80	7.4063
97008	11.83 %	2003	4.071	107.74	7.4387
94003	12.50 %	2004	5.00	111.99	7.3606
94003	12.50 %	2004	5.00	111.99	7.3606
94003	12.50 %	2004	10.00	111.935	7.3825
94003	12.50 %	2004	5.00	111.97	7.3685
94003	12.50 %	2004	5.00	111.935	7.3825
94003	12.50 %	2004	5.00	111.96	7.3725
94003	12.50 %	2004	5.00	111.95	7.3765
94003	12.50 %	2004	5.00	111.93	7.3844
94003	12.50 %	2004	5.00	111.95	7.3765
94003	12.50 %	2004	5.00	111.88	7.4043
94003	12.50 %	2004	5.00	111.96	7.3725
94003	12.50 %	2004	5.00	111.95	7.3765
94003	12.50 %	2004	5.00	111.95	7.3765
94003	12.50 %	2004	5.00	111.97	7.3685
94003	12.50 %	2004	10.00	111.915	7.3904
94003	12.50 %	2004	5.00	111.99	7.3606
94003	12.50 %	2004	15.00	111.92	7.3884
94003	12.50 %	2004	5.00	111.92	7.3884
97007	12.59 %	2004	5.00	112.65	7.5589
97007	12.59 %	2004	5.00	112.65	7.5589
98011	11.75 %	2004	25.00	110.60	7.5384
98022	11.98 %	2004	25.00	112.19	7.4585
98022	11.98 %	2004	25.00	112.21	7.4516
86013	11.30 %	2004	30.00	110.75	7.4588
00007	9.90 %	2005	5.00	107.16	7.6310
90009	11.25 %	2005	0.50	110.90	7.8880
00011	10.20 %	2005	5.00	108.30	7.6994
00011	10.20 %	2005	5.00	108.51	7.6394
97010	11.19 %	2005	5.00	112.14	7.6104
97010	11.19 %	2005	5.00	112.14	7.6104
97010	11.19 %	2005	5.00	112.12	7.6159
97010	11.19 %	2005	0.70	112.12	7.6159
97010	11.19 %	2005	20.00	111.70	7.7315
97010	11.19 %	2005	5.00	111.85	7.6901
97010	11.19 %	2005	5.00	112.08	7.6269
97010	11.19 %	2005	5.00	112.13	7.6131
97010	11.19 %	2005	5.00	112.10	7.6214
97010	11.19 %	2005	5.00	112.12	7.6159
97010	11.19 %	2005	5.00	112.13	7.6131
97010	11.19 %	2005	5.00	112.135	7.6118
97010	11.19 %	2005	0.509	112.14	7.6104
99008	11.68 %	2006	5.00	114.98	7.7788
99008	11.68 %	2006	5.00	115.00	7.7740
99008	11.68 %	2006	5.00	115.01	7.7716
00013	11.00 %	2006	5.00	112.95	7.7988
00013	11.00 %	2006	5.00	112.95	7.7988
00013	11.00 %	2006	10.00	112.94	7.8011
00013	11.00 %	2006	5.00	113.00	7.7874

97002	13.05 %	2007	5.00	119.50	8.6341
98009	11.90 %	2007	5.00	117.10	8.1328
98009	11.90 %	2007	5.00	117.11	8.1309
00016	11.40 %	2008	5.00	115.45	8.4451
00016	11.40 %	2008	5.00	115.47	8.4416
00016	11.40 %	2008	5.00	115.41	8.4521
00016	11.40 %	2008	5.00	115.45	8.4451
00016	11.40 %	2008	5.00	114.45	8.6202
00016	11.40 %	2008	5.00	115.45	8.4451
00016	11.40 %	2008	5.00	115.42	8.4503
00016	11.40 %	2008	10.00	115.415	8.4512
00016	11.40 %	2008	5.00	115.40	8.4538
00016	11.40 %	2008	5.00	115.44	8.4468
00016	11.40 %	2008	5.00	115.49	8.4381
00016	11.40 %	2008	5.00	115.43	8.4486
00016	11.40 %	2008	5.00	115.45	8.4451
00016	11.40 %	2008	5.00	115.40	8.4538
00016	11.40 %	2008	5.00	115.46	8.4433
00016	11.40 %	2008	5.00	115.46	8.4433
00016	11.40 %	2008	5.00	115.44	8.4468
00016	11.40 %	2008	5.00	115.46	8.4433
00016	11.40 %	2008	10.00	115.46	8.4433
00016	11.40 %	2008	5.00	115.43	8.4486
00016	11.40 %	2008	5.00	115.44	8.4468
00016	11.40 %	2008	10.00	115.43	8.4486
00016	11.40 %	2008	5.00	114.415	8.6264
00016	11.40 %	2008	5.00	115.41	8.4521
00016	11.40 %	2008	5.00	115.49	8.4381
00016	11.40 %	2008	5.00	115.48	8.4399
00016	11.40 %	2008	5.00	115.415	8.4512
00016	11.40 %	2008	5.00	115.41	8.4521
00016	11.40 %	2008	10.00	115.43	8.4486
00016	11.40 %	2008	5.00	115.46	8.4433
00016	11.40 %	2008	5.00	115.44	8.4468
00016	11.40 %	2008	5.00	115.43	8.4486
00016	11.40 %	2008	5.00	115.48	8.4399
00016	11.40 %	2008	5.00	115.46	8.4433
00016	11.40 %	2008	10.00	115.46	8.4433
00016	11.40 %	2008	5.00	115.45	8.4451
00016	11.40 %	2008	5.00	115.49	8.4381
00016	11.40 %	2008	5.00	115.50	8.4364
00016	11.40 %	2008	5.00	115.46	8.4433
99006	11.99 %	2009	5.00	116.10	9.0255
99004	12.29 %	2010	5.00	115.85	9.5185
99004	12.29 %	2010	5.00	115.845	9.5193
90010	11.50 %	2010	0.38	112.30	9.4127
90010	11.50 %	2010	0.62	112.30	9.4127
98015	12.25 %	2010	5.00	115.90	9.5510
98015	12.25 %	2010	5.00	115.90	9.5510
98015	12.25 %	2010	5.00	115.87	9.5556
00014	11.30 %	2010	5.00	113.33	9.0913
00014	11.30 %	2010	5.00	113.35	9.0883
00014	11.30 %	2010	5.00	113.35	9.0883
00014	11.30 %	2010	5.00	113.34	9.0898
00014	11.30 %	2010	5.00	113.34	9.0898

00014	11.30 %	2010	5.00	113.34	9.0898
99005	12.32 %	2011	5.00	116.19	9.6684
99005	12.32 %	2011	5.00	116.20	9.6669
99005	12.32 %	2011	10.00	116.18	9.6699
99005	12.32 %	2011	5.00	116.18	9.6699
00010	10.95 %	2011	3.36	110.80	9.2457
01007	9.39 %	2011	15.00	101.08	9.2183
01007	9.39 %	2011	10.00	101.07	9.2198
01007	9.39 %	2011	5.00	101.04	9.2245
01007	9.39 %	2011	5.00	101.03	9.2260
01007	9.39 %	2011	5.00	101.00	9.2307
01007	9.39 %	2011	10.00	101.10	9.2152
01007	9.39 %	2011	10.00	101.08	9.2183
01007	9.39 %	2011	0.40	101.07	9.2198
01007	9.39 %	2011	0.60	101.07	9.2198
01007	9.39 %	2011	10.00	101.02	9.2276
01007	9.39 %	2011	10.00	101.07	9.2198
01007	9.39 %	2011	5.00	101.10	9.2152
01007	9.39 %	2011	10.00	101.02	9.2276
01007	9.39 %	2011	5.00	101.08	9.2183
01007	9.39 %	2011	10.00	101.08	9.2183
00017	11.50 %	2011	5.00	114.72	9.2460
00017	11.50 %	2011	5.00	114.75	9.2419
00017	11.50 %	2011	5.00	114.85	9.2280
00017	11.50 %	2011	5.00	114.85	9.2280
00017	11.50 %	2011	5.00	114.75	9.2419
00017	11.50 %	2011	5.00	114.81	9.2335
00017	11.50 %	2011	5.00	114.80	9.2349
00017	11.50 %	2011	5.00	114.79	9.2363
00017	11.50 %	2011	5.00	114.84	9.2294
00017	11.50 %	2011	5.00	114.82	9.2321
00017	11.50 %	2011	5.00	114.80	9.2349
00017	11.50 %	2011	10.00	114.80	9.2349
00017	11.50 %	2011	5.00	114.76	9.2405
00017	11.50 %	2011	5.00	114.80	9.2349
00017	11.50 %	2011	5.00	114.85	9.2280
00017	11.50 %	2011	5.00	114.85	9.2280
00017	11.50 %	2011	10.00	114.85	9.2280
00017	11.50 %	2011	10.00	114.80	9.2349
00017	11.50 %	2011	5.00	114.81	9.2335
00017	11.50 %	2011	10.00	114.82	9.2321
00017	11.50 %	2011	5.00	114.85	9.2280
00017	11.50 %	2011	5.00	114.80	9.2349
00017	11.50 %	2011	10.00	114.70	9.2488
00017	11.50 %	2011	5.00	114.76	9.2405
00017	11.50 %	2011	5.00	114.76	9.2405
00017	11.50 %	2011	5.00	114.71	9.2474
00017	11.50 %	2011	5.00	114.80	9.2349
00017	11.50 %	2011	5.00	114.81	9.2335
00017	11.50 %	2011	5.00	114.75	9.2419
00017	11.50 %	2011	5.00	114.80	9.2349
00017	11.50 %	2011	5.00	114.79	9.2363
00017	11.50 %	2011	5.00	114.71	9.2474
00017	11.50 %	2011	5.00	114.70	9.2488
00017	11.50 %	2011	5.00	114.70	9.2488

00017	11.50	%	2011	10.00	114.73	9.2446
00017	11.50	%	2011	5.00	114.77	9.2391
00017	11.50	%	2011	5.00	114.80	9.2349
00017	11.50	%	2011	10.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.77	9.2391
00017	11.50	%	2011	5.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.82	9.2321
00017	11.50	%	2011	5.00	114.85	9.2280
00017	11.50	%	2011	5.00	114.75	9.2419
00017	11.50	%	2011	5.00	114.71	9.2474
00017	11.50	%	2011	5.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.70	9.2488
00017	11.50	%	2011	5.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.84	9.2294
00017	11.50	%	2011	5.00	114.84	9.2294
00017	11.50	%	2011	5.00	114.83	9.2308
00017	11.50	%	2011	5.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.71	9.2474
84005	10.25	%	2012	5.00	104.25	9.6048
00012	11.03	%	2012	5.00	110.75	9.4307
00012	11.03	%	2012	5.00	110.81	9.4224
00012	11.03	%	2012	5.00	110.79	9.4251
00012	11.03	%	2012	10.00	110.785	9.4258
00012	11.03	%	2012	10.00	110.79	9.4251
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.78	9.4265
00012	11.03	%	2012	1.00	110.65	9.4445
00012	11.03	%	2012	5.00	110.795	9.4245
00012	11.03	%	2012	5.00	110.78	9.4265
00012	11.03	%	2012	5.00	110.78	9.4265
00012	11.03	%	2012	10.00	110.72	9.4348
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.82	9.4210
00012	11.03	%	2012	5.00	110.78	9.4265
00012	11.03	%	2012	5.00	110.80	9.4238
00012	11.03	%	2012	10.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.80	9.4238
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.80	9.4238
00012	11.03	%	2012	5.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.80	9.4238
00012	11.03	%	2012	5.00	110.77	9.4279
00012	11.03	%	2012	5.00	110.73	9.4334
00012	11.03	%	2012	0.50	110.65	9.4445
00012	11.03	%	2012	5.00	110.84	9.4182
00012	11.03	%	2012	10.00	110.83	9.4196
00012	11.03	%	2012	5.00	110.78	9.4265
00012	11.03	%	2012	5.00	110.78	9.4265
00012	11.03	%	2012	5.00	110.79	9.4251
00012	11.03	%	2012	5.00	110.73	9.4334
00012	11.03	%	2012	5.00	110.79	9.4251
00012	11.03	%	2012	0.50	110.65	9.4445

00012	11.03 %	2012	25.00	110.72	9.4348
00012	11.03 %	2012	5.00	110.73	9.4334
00012	11.03 %	2012	5.00	110.74	9.4321
00012	11.03 %	2012	5.00	110.77	9.4279
00012	11.03 %	2012	5.00	110.79	9.4251
00012	11.03 %	2012	10.00	110.77	9.4279
00012	11.03 %	2012	5.00	110.75	9.4307
00012	11.03 %	2012	5.00	110.82	9.4210
00012	11.03 %	2012	5.00	110.75	9.4307
00012	11.03 %	2012	5.00	110.79	9.4251
00012	11.03 %	2012	5.00	110.79	9.4251
00012	11.03 %	2012	5.00	110.79	9.4251
00012	11.03 %	2012	5.00	110.83	9.4196
00012	11.03 %	2012	5.00	110.81	9.4224
00012	11.03 %	2012	5.00	110.85	9.4168
00012	11.03 %	2012	5.00	110.85	9.4168
00012	11.03 %	2012	5.00	110.83	9.4196
00012	11.03 %	2012	5.00	110.81	9.4224
00012	11.03 %	2012	5.00	110.74	9.4321
00012	11.03 %	2012	5.00	110.75	9.4307
00012	11.03 %	2012	6.00	110.78	9.4265
00012	11.03 %	2012	5.00	110.80	9.4238
00012	11.03 %	2012	5.00	110.79	9.4251
00012	11.03 %	2012	5.00	110.81	9.4224
00012	11.03 %	2012	10.00	110.74	9.4321
01005	9.81 %	2013	5.00	102.40	9.4641
01005	9.81 %	2013	10.95	102.45	9.4571
01005	9.81 %	2013	5.00	102.37	9.4683
01005	9.81 %	2013	10.00	102.42	9.4613
01005	9.81 %	2013	5.00	102.41	9.4627
01005	9.81 %	2013	5.00	102.39	9.4655
01005	9.81 %	2013	5.00	102.38	9.4669
01005	9.81 %	2013	5.00	102.38	9.4669
01005	9.81 %	2013	10.00	102.40	9.4641
01005	9.81 %	2013	5.00	102.44	9.4585
01005	9.81 %	2013	5.00	102.39	9.4655
01005	9.81 %	2013	5.00	102.38	9.4669
01005	9.81 %	2013	5.00	102.44	9.4585
01005	9.81 %	2013	5.00	102.38	9.4669
01005	9.81 %	2013	5.00	102.38	9.4669
01005	9.81 %	2013	5.00	102.45	9.4571
01005	9.81 %	2013	5.00	102.45	9.4571
01005	9.81 %	2013	2.00	102.42	9.4613
01005	9.81 %	2013	5.00	102.40	9.4641
01005	9.81 %	2013	5.00	102.40	9.4641
01005	9.81 %	2013	10.00	102.38	9.4669
83004	10.00 %	2014	2.00	101.80	9.7469
99020	11.83 %	2014	0.298	114.20	9.8800
99020	11.83 %	2014	0.012	114.20	9.8800
99020	11.83 %	2014	0.298	114.20	9.8800
01001	10.47 %	2015	2.00	104.40	9.8729
01001	10.47 %	2015	5.00	105.39	9.7436
01001	10.47 %	2015	5.00	105.40	9.7423
01001	10.47 %	2015	5.00	105.43	9.7384
01001	10.47 %	2015	10.00	105.43	9.7384

01001	10.47 %	2015	10.00	105.38	9.7449
01001	10.47 %	2015	10.00	105.40	9.7423
00015	11.43 %	2015	5.00	111.905	9.8439
00015	11.43 %	2015	5.00	111.93	9.8408
01003	10.71 %	2016	5.00	106.25	9.8902
98025	12.60 %	2018	1.00	119.87	10.1357
01008	10.03 %	2019	5.00	101.13	9.8940
01008	10.03 %	2019	5.00	101.11	9.8964
01008	10.03 %	2019	5.00	101.11	9.8964
01008	10.03 %	2019	5.00	101.11	9.8964
01008	10.03 %	2019	5.00	101.10	9.8976
01008	10.03 %	2019	5.00	101.12	9.8952
01008	10.03 %	2019	5.00	101.12	9.8952
01008	10.03 %	2019	2.00	101.10	9.8976
01008	10.03 %	2019	5.00	100.97	9.9131
01008	10.03 %	2019	5.00	101.09	9.8988
00018	11.60 %	2020	5.00	113.10	10.0487
01006	10.25 %	2021	2.00	102.55	9.9493
Total			3321.8055		

B. State Government Securities

Contract Date : August 13, 2001

99216	12.25% MAHARASHTRA SDL				
2009		0.20	115.26	9.4109	
00240	11.70% TAMILNADU SDL 2010	5.00	112.13	9.6508	
00248	12.00% GUJARAT SDL 2010	0.44	114.82	9.5276	
00254	12.00% MAHARASHTRA SDL				
2010		0.47	114.82	9.5276	
00248	12.00% GUJARAT SDL 2010	0.06	114.84	9.5245	
00248	12.00% GUJARAT SDL 2010	0.19	114.84	9.5245	
Total		6.36			

C. Treasury Bills

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

NIL

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

Contract Date : August 11, 2001

17/08/2001 1.50 99.9015 5.9816

Contract Date : August 13, 2001

17/08/2001 5.00 99.9239 6.9304

12/10/2001 2.00 98.8624 6.9809

02/11/2001 3.35 98.4703 6.9810

09/11/2001 35.00 98.3590 6.9010

09/11/2001 5.00 98.3473 6.9510

Total 51.85

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

NIL

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

Contract Date : August 11, 2001

29/11/2001 0.54 97.9708 6.8539

Contract Date : August 13, 2001

15/11/2001	2.00	98.2168	7.0305
21/03/2002	2.08	95.7302	7.3797
26/07/2002	10.00	93.5603	7.2201
Total	14.62		

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					
94009	11.75 % 2001	20.00	100.15	6.75	3
94009	11.75 % 2001	20.00	100.15	6.75	3
97011	11.15 % 2002	25.00	103.95	6.75	1
97011	11.15 % 2002	25.00	103.95	6.80	1
97011	11.15 % 2002	25.00	103.95	6.80	1
97011	11.15 % 2002	25.00	103.95	6.75	1
97011	11.15 % 2002	25.00	103.95	6.75	1
97011	11.15 % 2002	15.00	103.95	6.75	1
97011	11.15 % 2002	25.00	103.95	6.75	1
97011	11.15 % 2002	24.00	103.95	6.80	3
97011	11.15 % 2002	24.00	103.95	6.80	3
97011	11.15 % 2002	20.00	103.95	6.95	1
97011	11.15 % 2002	20.00	103.95	6.75	1
97011	11.15 % 2002	25.00	103.95	6.75	1
94010	11.55 % 2002(INSTAL	25.00	105.10	6.75	1
94010	11.55 % 2002(INSTAL	15.00	105.10	6.75	1
94003	12.50 % 2004	75.00	111.95	6.75	1
94003	12.50 % 2004	25.00	103.95	6.75	1
94003	12.50 % 2004	10.00	111.96	7.05	1
94003	12.50 % 2004	10.00	111.96	7.05	1
94003	12.50 % 2004	10.00	111.96	7.05	1
94003	12.50 % 2004	10.00	111.96	7.05	1
94003	12.50 % 2004	10.00	111.96	7.05	1
94003	12.50 % 2004	10.00	111.96	7.05	1
94003	12.50 % 2004	70.00	111.95	6.75	1
97007	12.59 % 2004	25.00	112.70	6.60	7
97007	12.59 % 2004	25.00	112.70	6.60	7
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	19.00	111.50	7.05	1
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	22.00	111.90	6.95	1
98022	11.98 % 2004	25.00	111.40	6.95	1
97010	11.19 % 2005	25.00	112.00	6.75	3
97010	11.19 % 2005	25.00	112.00	6.75	3
99006	11.99 % 2009	10.00	116.15	6.60	3
99006	11.99 % 2009	10.00	116.15	6.60	3
99006	11.99 % 2009	10.00	116.15	6.60	3

99004	12.29 %	2010	10.00	115.85	6.60	3
99004	12.29 %	2010	10.00	115.85	6.60	3
99004	12.29 %	2010	10.00	115.85	6.60	3
98015	12.25 %	2010	10.00	115.80	6.60	3
99005	12.32 %	2011	10.00	116.20	6.60	3
99005	12.32 %	2011	10.00	116.20	6.60	3
99005	12.32 %	2011	10.00	116.20	6.60	3
99005	12.32 %	2011	10.00	116.20	6.60	3
99005	12.32 %	2011	10.00	116.20	6.60	3
99005	12.32 %	2011	10.00	116.20	6.60	3
01007	9.39 %	2011	4.00	101.00	6.80	1
01007	9.39 %	2011	5.00	101.00	6.80	1
01007	9.39 %	2011	5.00	101.00	6.80	1
01007	9.39 %	2011	5.00	101.00	6.80	1
01007	9.39 %	2011	5.00	101.00	6.80	1
01007	9.39 %	2011	5.00	101.00	6.80	1
00017	11.50 %	2011	10.00	114.76	7.00	1
00017	11.50 %	2011	25.00	114.76	7.00	1
01005	9.81 %	2013	10.00	102.45	6.60	3
01005	9.81 %	2013	25.00	102.40	6.60	7
01005	9.81 %	2013	25.00	102.40	6.60	7
01005	9.81 %	2013	25.00	102.40	6.60	7
01005	9.81 %	2013	25.00	102.40	6.60	7
01006	10.25 %	2021	92.00	102.00	6.70	3
Total			1294.00			
B. State Government Securities						
01252	10.25% G.S.2021		10.00	100.00	6.60	3
01252	10.25% G.S.2021		10.00	100.00	6.60	3
01252	10.25% G.S.2021		10.00	100.00	6.60	3
01252	10.25% G.S.2021		10.00	100.00	6.60	3
Total			40.00			
C. Treasury Bills						
(i) 14 Day Bills (Maturity-wise)						
(DD/MM/YYYY)						
NIL						
(ii) 91 Day Bills (Maturity-wise)						
(DD/MM/YYYY)						
	09/11/2001		25.00	98.3520	6.60	7
	09/11/2001		25.00	98.3520	6.60	7
Total			50.00			
(iii) 182 Day Bills (Maturity-wise)						
(DD/MM/YYYY)						
NIL						
(iv) 364 Day Bills (Maturity-wise)						
(DD/MM/YYYY)						
	21/02/2002		105.00	96.3020	6.95	3
	26/07/2002		25.00	93.6000	6.75	3
	26/07/2002		25.00	93.6000	6.75	3
	26/07/2002		25.00	93.6000	6.75	3
	26/07/2002		25.00	93.6000	6.75	3
	09/08/2002		25.00	93.3523	6.60	7
	09/08/2002		25.00	93.3523	6.60	7
	09/08/2002		25.00	93.3523	6.60	7
	09/08/2002		25.00	93.3523	6.60	7
	09/08/2002		25.00	93.3523	6.60	7

09/08/2002	25.00	93.3523	6.60	7
09/08/2002	25.00	93.3523	6.60	7
09/08/2002	25.00	93.3523	6.60	7
09/08/2002	25.00	93.3523	6.60	7
09/08/2002	25.00	93.3523	6.60	7
09/08/2002	25.00	93.3523	6.60	7
09/08/2002	25.00	93.3523	6.60	7
Total	505.00			

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 13 August 2001

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