

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 14 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 13, 2001				
94009	11.75 % 2001	30.00	100.132	7.4895
97011	11.15 % 2002	10.00	103.93	7.1883
97011	11.15 % 2002	10.00	103.93	7.1883
98004	11.10 % 2003	15.00	105.85	7.2604
94003	12.50 % 2004	10.00	111.905	7.3944
94003	12.50 % 2004	5.00	111.91	7.3924
94003	12.50 % 2004	5.00	111.91	7.3924
94003	12.50 % 2004	5.00	111.90	7.3964
94003	12.50 % 2004	5.00	111.91	7.3924
94003	12.50 % 2004	10.00	111.90	7.3964
94003	12.50 % 2004	5.00	111.90	7.3964
94003	12.50 % 2004	5.00	111.91	7.3924
94003	12.50 % 2004	5.00	111.90	7.3964
94003	12.50 % 2004	5.00	111.90	7.3964
98022	11.98 % 2004	30.00	112.20	7.4551
98022	11.98 % 2004	20.00	112.20	7.4551
86013	11.30 % 2004	30.00	110.75	7.4588
00007	9.90 % 2005	5.00	107.12	7.6431
00011	10.20 % 2005	5.00	108.52	7.6366
00011	10.20 % 2005	5.00	108.52	7.6366
00011	10.20 % 2005	0.01	108.10	7.7567
97010	11.19 % 2005	5.00	112.125	7.6145
97010	11.19 % 2005	5.00	112.13	7.6131
97010	11.19 % 2005	10.00	112.10	7.6214
99008	11.68 % 2006	5.00	114.98	7.7788
99008	11.68 % 2006	15.00	114.97	7.7811
99008	11.68 % 2006	5.00	114.94	7.7883
99008	11.68 % 2006	5.00	114.95	7.7859
99008	11.68 % 2006	5.00	114.95	7.7859
99008	11.68 % 2006	5.00	114.95	7.7859
99008	11.68 % 2006	5.00	114.96	7.7835
99008	11.68 % 2006	5.00	114.97	7.7811
98005	11.75 % 2006	0.50	114.30	8.0153
98005	11.75 % 2006	5.00	115.14	7.8151
98005	11.75 % 2006	5.00	115.14	7.8151
98005	11.75 % 2006	5.00	115.14	7.8151
00013	11.00 % 2006	5.00	112.95	7.7988
00013	11.00 % 2006	5.00	112.95	7.7988
00013	11.00 % 2006	5.00	112.95	7.7988

00013	11.00 %	2006	5.00	112.96	7.7966
00013	11.00 %	2006	10.00	112.97	7.7943
98009	11.90 %	2007	5.00	117.10	8.1328
98009	11.90 %	2007	10.00	117.11	8.1309
98009	11.90 %	2007	10.00	117.14	8.1249
98009	11.90 %	2007	5.00	117.09	8.1348
98009	11.90 %	2007	5.00	117.12	8.1289
98009	11.90 %	2007	5.00	117.13	8.1269
98007	12.00 %	2008	5.00	115.70	8.8446
00016	11.40 %	2008	60.00	115.415	8.4512
00016	11.40 %	2008	60.00	115.41	8.4521
00016	11.40 %	2008	5.00	115.36	8.4608
00016	11.40 %	2008	5.00	115.37	8.4590
00016	11.40 %	2008	5.00	115.37	8.4590
00016	11.40 %	2008	5.00	115.39	8.4555
00016	11.40 %	2008	5.00	115.38	8.4573
00016	11.40 %	2008	5.00	115.36	8.4608
00016	11.40 %	2008	5.00	115.37	8.4590
00016	11.40 %	2008	5.00	115.35	8.4625
00016	11.40 %	2008	5.00	115.40	8.4538
00016	11.40 %	2008	5.00	115.40	8.4538
00016	11.40 %	2008	5.00	115.36	8.4608
00016	11.40 %	2008	5.00	115.32	8.4677
00016	11.40 %	2008	5.00	115.34	8.4643
00016	11.40 %	2008	5.00	115.36	8.4608
00016	11.40 %	2008	5.00	115.40	8.4538
00016	11.40 %	2008	10.00	115.40	8.4538
00016	11.40 %	2008	10.00	115.40	8.4538
00016	11.40 %	2008	10.00	115.33	8.4660
99006	11.99 %	2009	5.00	116.04	9.0354
99006	11.99 %	2009	5.00	116.045	9.0346
99006	11.99 %	2009	5.00	116.04	9.0354
99006	11.99 %	2009	5.00	116.04	9.0354
79002	7.00 %	2009	0.50	87.00	9.3877
99004	12.29 %	2010	5.00	115.835	9.5208
99004	12.29 %	2010	5.00	115.83	9.5216
00014	11.30 %	2010	5.00	113.33	9.0913
00014	11.30 %	2010	5.00	113.33	9.0913
00014	11.30 %	2010	5.00	113.32	9.0928
00014	11.30 %	2010	10.00	113.34	9.0898
99005	12.32 %	2011	5.00	116.14	9.6758
99005	12.32 %	2011	5.00	116.12	9.6787
99005	12.32 %	2011	5.871	116.12	9.6787
01007	9.39 %	2011	5.00	101.03	9.2260
01007	9.39 %	2011	1.00	101.10	9.2152
01007	9.39 %	2011	10.00	101.07	9.2198
00017	11.50 %	2011	5.00	114.72	9.2460
00017	11.50 %	2011	5.00	114.76	9.2405
00017	11.50 %	2011	5.00	114.73	9.2446
00017	11.50 %	2011	5.00	114.73	9.2446
00017	11.50 %	2011	5.00	114.70	9.2488
00017	11.50 %	2011	5.00	114.75	9.2419
00017	11.50 %	2011	5.00	114.73	9.2446
00017	11.50 %	2011	5.00	114.73	9.2446
00017	11.50 %	2011	5.00	114.74	9.2432

00017	11.50	%	2011	5.00	114.70	9.2488
00017	11.50	%	2011	5.00	114.74	9.2432
00017	11.50	%	2011	5.00	114.735	9.2439
00017	11.50	%	2011	5.00	114.74	9.2432
00017	11.50	%	2011	5.00	114.74	9.2432
00017	11.50	%	2011	5.00	114.74	9.2432
00017	11.50	%	2011	5.00	114.725	9.2453
00017	11.50	%	2011	5.00	114.75	9.2419
00017	11.50	%	2011	4.00	114.80	9.2349
00017	11.50	%	2011	5.00	114.73	9.2446
00017	11.50	%	2011	5.00	114.73	9.2446
00017	11.50	%	2011	5.00	114.73	9.2446
00017	11.50	%	2011	5.00	114.73	9.2446
00017	11.50	%	2011	5.00	114.82	9.2321
00017	11.50	%	2011	5.00	114.72	9.2460
84005	10.25	%	2012	0.26	103.00	9.7894
84005	10.25	%	2012	0.50	103.25	9.7522
84005	10.25	%	2012	4.00	104.60	9.5536
84005	10.25	%	2012	5.00	104.50	9.5682
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.745	9.4314
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.75	9.4307
00012	11.03	%	2012	5.00	110.745	9.4314
00012	11.03	%	2012	5.00	110.76	9.4293
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.76	9.4293
00012	11.03	%	2012	5.00	110.76	9.4293
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	15.00	110.75	9.4307
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.72	9.4348
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.745	9.4314
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	10.00	110.78	9.4265
00012	11.03	%	2012	0.50	110.70	9.4376
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.74	9.4321
00012	11.03	%	2012	5.00	110.75	9.4307
00012	11.03	%	2012	0.50	110.70	9.4376
00012	11.03	%	2012	5.00	110.68	9.4404
00012	11.03	%	2012	5.00	110.73	9.4334
82005	9.00	%	2013	5.00	98.72	9.1765
82005	9.00	%	2013	1.00	99.20	9.1087
01005	9.81	%	2013	5.00	102.35	9.4711
01005	9.81	%	2013	1.00	102.36	9.4697
01005	9.81	%	2013	3.00	102.42	9.4613
01005	9.81	%	2013	1.00	102.38	9.4669

01005	9.81 %	2013	5.00	102.44	9.4585
01005	9.81 %	2013	5.00	102.33	9.4739
01005	9.81 %	2013	5.00	102.35	9.4711
01005	9.81 %	2013	5.00	102.32	9.4753
83004	10.00 %	2014	3.35	102.00	9.7196
01001	10.47 %	2015	0.50	104.85	9.8139
01001	10.47 %	2015	5.00	105.36	9.7475
00015	11.43 %	2015	0.74	112.00	9.8322
00015	11.43 %	2015	5.00	111.83	9.8531
00015	11.43 %	2015	5.00	111.80	9.8567
01004	10.45 %	2018	5.00	104.53	9.8868
98025	12.60 %	2018	1.00	120.00	10.1217
98025	12.60 %	2018	3.00	120.02	10.1196
01008	10.03 %	2019	5.00	101.11	9.8964
01008	10.03 %	2019	2.00	101.14	9.8928
01008	10.03 %	2019	2.00	101.15	9.8916
01008	10.03 %	2019	5.00	101.12	9.8952
01008	10.03 %	2019	5.00	101.08	9.9000
01008	10.03 %	2019	5.00	101.08	9.9000
01008	10.03 %	2019	1.00	100.80	9.9334
01008	10.03 %	2019	4.25	101.06	9.9023
01008	10.03 %	2019	2.00	101.05	9.9035
01008	10.03 %	2019	3.00	101.08	9.9000
01008	10.03 %	2019	20.00	101.09	9.8988
01008	10.03 %	2019	1.00	101.15	9.8916
01008	10.03 %	2019	1.25	100.95	9.9155
01008	10.03 %	2019	5.00	101.10	9.8976
01008	10.03 %	2019	1.54	101.10	9.8976
01008	10.03 %	2019	2.50	101.10	9.8976
01008	10.03 %	2019	3.00	101.08	9.9000
01008	10.03 %	2019	2.00	101.08	9.9000
01008	10.03 %	2019	1.00	101.10	9.8976
01008	10.03 %	2019	0.50	101.15	9.8916
01008	10.03 %	2019	5.00	101.00	9.9095
01008	10.03 %	2019	1.00	101.10	9.8976
01008	10.03 %	2019	5.00	101.07	9.9011
01008	10.03 %	2019	0.75	101.06	9.9023
01008	10.03 %	2019	0.96	101.10	9.8976
01008	10.03 %	2019	2.00	101.15	9.8916
01008	10.03 %	2019	1.00	101.03	9.9059
01008	10.03 %	2019	1.50	101.03	9.9059
01008	10.03 %	2019	1.00	100.83	9.9298
01006	10.25 %	2021	0.60	102.35	9.9722
01006	10.25 %	2021	5.00	102.285	9.9796
01006	10.25 %	2021	1.00	102.34	9.9733
01006	10.25 %	2021	0.02	102.50	9.9550
01006	10.25 %	2021	10.00	102.25	9.9837
01006	10.25 %	2021	2.00	101.75	10.0412
01006	10.25 %	2021	3.00	102.32	9.9756
01006	10.25 %	2021	2.00	102.47	9.9585
Contract Date : August 14, 2001					
97011	11.15 %	2002	10.00	103.93	7.1789
98004	11.10 %	2003	15.00	105.855	7.2516
94003	12.50 %	2004	5.00	111.90	7.3919
94003	12.50 %	2004	5.00	111.91	7.3879

94003	12.50	%	2004	5.00	111.91	7.3879
94003	12.50	%	2004	5.00	111.91	7.3879
94003	12.50	%	2004	5.00	111.90	7.3919
94003	12.50	%	2004	10.00	111.90	7.3919
94003	12.50	%	2004	10.00	111.90	7.3919
94003	12.50	%	2004	5.00	111.905	7.3899
94003	12.50	%	2004	5.00	111.90	7.3919
94003	12.50	%	2004	5.00	111.905	7.3899
94003	12.50	%	2004	5.00	111.905	7.3899
94003	12.50	%	2004	5.00	111.905	7.3899
94003	12.50	%	2004	5.00	111.90	7.3919
94003	12.50	%	2004	5.00	111.905	7.3899
94003	12.50	%	2004	10.00	111.905	7.3899
94003	12.50	%	2004	5.00	111.885	7.3979
94003	12.50	%	2004	5.00	111.91	7.3879
94003	12.50	%	2004	5.00	111.91	7.3879
94003	12.50	%	2004	5.00	111.91	7.3879
94003	12.50	%	2004	5.00	111.915	7.3860
94003	12.50	%	2004	5.00	111.925	7.3820
94003	12.50	%	2004	15.00	111.895	7.3939
97007	12.59	%	2004	5.00	112.62	7.5658
97007	12.59	%	2004	10.00	112.63	7.5621
97007	12.59	%	2004	5.00	112.62	7.5658
97007	12.59	%	2004	10.00	112.62	7.5658
97007	12.59	%	2004	10.00	112.62	7.5658
97007	12.59	%	2004	15.00	112.62	7.5658
97007	12.59	%	2004	5.00	112.62	7.5658
00007	9.90	%	2005	5.00	107.115	7.6433
00007	9.90	%	2005	5.00	107.115	7.6433
00011	10.20	%	2005	5.00	108.50	7.6407
00011	10.20	%	2005	5.00	108.50	7.6407
00011	10.20	%	2005	5.00	108.51	7.6378
00011	10.20	%	2005	5.00	108.505	7.6393
97010	11.19	%	2005	5.00	112.13	7.6110
97010	11.19	%	2005	5.00	112.11	7.6165
97010	11.19	%	2005	10.00	112.11	7.6165
97010	11.19	%	2005	5.00	112.11	7.6165
97010	11.19	%	2005	5.00	112.12	7.6137
97010	11.19	%	2005	5.00	112.12	7.6137
97010	11.19	%	2005	5.00	112.13	7.6110
97010	11.19	%	2005	5.00	112.13	7.6110
97010	11.19	%	2005	5.00	112.11	7.6165
99008	11.68	%	2006	5.00	114.96	7.7818
99008	11.68	%	2006	5.00	114.95	7.7842
99008	11.68	%	2006	5.00	114.96	7.7818
99008	11.68	%	2006	10.00	114.94	7.7866
99008	11.68	%	2006	5.00	114.94	7.7866
99008	11.68	%	2006	5.00	114.94	7.7866
99008	11.68	%	2006	5.00	114.96	7.7818
00013	11.00	%	2006	5.00	112.91	7.8065
00013	11.00	%	2006	5.00	112.93	7.8019
00013	11.00	%	2006	5.00	112.93	7.8019
00013	11.00	%	2006	5.00	112.92	7.8042
00013	11.00	%	2006	5.00	112.91	7.8065
97002	13.05	%	2007	5.00	119.50	8.6326

98009	11.90	%	2007	10.00	117.04	8.1435
98009	11.90	%	2007	10.00	117.06	8.1395
98009	11.90	%	2007	5.00	117.08	8.1355
00016	11.40	%	2008	5.00	115.37	8.4583
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	5.00	115.42	8.4496
00016	11.40	%	2008	5.00	115.35	8.4618
00016	11.40	%	2008	10.00	115.33	8.4653
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	25.00	115.35	8.4618
00016	11.40	%	2008	10.00	115.33	8.4653
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	5.00	115.36	8.4601
00016	11.40	%	2008	10.00	115.40	8.4531
00016	11.40	%	2008	10.00	115.39	8.4549
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	5.00	115.37	8.4583
00016	11.40	%	2008	5.00	115.35	8.4618
00016	11.40	%	2008	5.00	115.40	8.4531
00016	11.40	%	2008	60.00	115.335	8.4644
00016	11.40	%	2008	5.00	115.375	8.4575
00016	11.40	%	2008	5.00	115.375	8.4575
00016	11.40	%	2008	35.00	115.335	8.4644
00016	11.40	%	2008	10.00	115.335	8.4644
00016	11.40	%	2008	5.00	115.39	8.4549
00016	11.40	%	2008	5.00	115.39	8.4549
00016	11.40	%	2008	5.00	115.38	8.4566
00016	11.40	%	2008	5.00	115.36	8.4601
00016	11.40	%	2008	60.00	115.33	8.4653
00016	11.40	%	2008	5.00	115.37	8.4583
00016	11.40	%	2008	35.00	115.33	8.4653
99006	11.99	%	2009	5.00	115.96	9.0482
99006	11.99	%	2009	5.00	115.98	9.0448
99006	11.99	%	2009	5.00	116.02	9.0382
99006	11.99	%	2009	5.00	115.99	9.0432
99006	11.99	%	2009	5.00	115.96	9.0482
99006	11.99	%	2009	5.00	115.99	9.0432
99004	12.29	%	2010	5.00	115.83	9.5210
99004	12.29	%	2010	5.00	115.84	9.5194
98015	12.25	%	2010	5.00	115.85	9.5581
98015	12.25	%	2010	10.00	115.85	9.5581
98015	12.25	%	2010	10.00	115.85	9.5581
00014	11.30	%	2010	5.00	113.33	9.0908
00014	11.30	%	2010	5.00	113.30	9.0954
00014	11.30	%	2010	5.00	113.29	9.0969
00014	11.30	%	2010	5.00	113.32	9.0923
00014	11.30	%	2010	5.00	113.26	9.1015
00014	11.30	%	2010	5.00	113.26	9.1015
00014	11.30	%	2010	5.00	113.275	9.0992
00014	11.30	%	2010	5.00	113.26	9.1015
99005	12.32	%	2011	5.00	116.12	9.6782

99005	12.32	%	2011	5.00	116.10	9.6812
99005	12.32	%	2011	5.00	116.13	9.6767
99005	12.32	%	2011	5.00	116.13	9.6767
99005	12.32	%	2011	25.00	116.14	9.6752
99005	12.32	%	2011	5.00	116.15	9.6738
99005	12.32	%	2011	25.00	116.14	9.6752
01007	9.39	%	2011	5.00	101.00	9.2306
01007	9.39	%	2011	10.00	100.98	9.2337
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	5.00	114.71	9.2471
00017	11.50	%	2011	5.00	114.74	9.2429
00017	11.50	%	2011	5.00	114.74	9.2429
00017	11.50	%	2011	5.00	114.68	9.2512
00017	11.50	%	2011	15.00	114.675	9.2519
00017	11.50	%	2011	10.00	114.675	9.2519
00017	11.50	%	2011	5.00	114.74	9.2429
00017	11.50	%	2011	5.00	114.67	9.2526
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	5.00	114.70	9.2485
00017	11.50	%	2011	5.00	114.74	9.2429
00017	11.50	%	2011	5.00	114.73	9.2443
00017	11.50	%	2011	10.00	114.69	9.2498
00017	11.50	%	2011	5.00	114.675	9.2519
00017	11.50	%	2011	5.00	114.74	9.2429
00017	11.50	%	2011	5.00	114.69	9.2498
00017	11.50	%	2011	5.00	114.67	9.2526
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	5.00	114.68	9.2512
00017	11.50	%	2011	5.00	114.68	9.2512
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	5.00	114.70	9.2485
00017	11.50	%	2011	5.00	114.73	9.2443
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	5.00	114.65	9.2554
00017	11.50	%	2011	15.00	114.67	9.2526
00017	11.50	%	2011	10.00	114.67	9.2526
84005	10.25	%	2012	0.24	102.60	9.8490
84005	10.25	%	2012	0.46	101.75	9.9770
00012	11.03	%	2012	5.00	110.67	9.4415
00012	11.03	%	2012	10.00	110.69	9.4387
00012	11.03	%	2012	5.00	110.70	9.4373
00012	11.03	%	2012	5.00	110.73	9.4332
00012	11.03	%	2012	5.00	110.71	9.4359
00012	11.03	%	2012	5.00	110.68	9.4401
00012	11.03	%	2012	5.00	110.74	9.4318
00012	11.03	%	2012	5.00	110.70	9.4373
00012	11.03	%	2012	5.00	110.76	9.4290
00012	11.03	%	2012	5.00	110.76	9.4290
00012	11.03	%	2012	5.00	110.76	9.4290
00012	11.03	%	2012	5.00	110.70	9.4373
00012	11.03	%	2012	5.00	110.70	9.4373
00012	11.03	%	2012	5.00	110.715	9.4352
00012	11.03	%	2012	5.00	110.70	9.4373

00012	11.03 %	2012	5.00	110.69	9.4387
00012	11.03 %	2012	5.00	110.76	9.4290
00012	11.03 %	2012	5.00	110.74	9.4318
00012	11.03 %	2012	5.00	110.685	9.4394
00012	11.03 %	2012	5.00	110.69	9.4387
00012	11.03 %	2012	5.00	110.74	9.4318
00012	11.03 %	2012	5.00	110.70	9.4373
00012	11.03 %	2012	5.00	110.70	9.4373
00012	11.03 %	2012	5.00	110.71	9.4359
00012	11.03 %	2012	5.00	110.71	9.4359
00012	11.03 %	2012	5.00	110.685	9.4394
00012	11.03 %	2012	5.00	110.70	9.4373
00012	11.03 %	2012	5.00	110.685	9.4394
00012	11.03 %	2012	20.00	110.735	9.4325
00012	11.03 %	2012	5.00	110.74	9.4318
00012	11.03 %	2012	5.00	110.69	9.4387
00012	11.03 %	2012	5.00	110.67	9.4415
00012	11.03 %	2012	5.00	110.72	9.4345
00012	11.03 %	2012	10.00	110.69	9.4387
01005	9.81 %	2013	4.98	102.35	9.4710
01005	9.81 %	2013	5.00	102.31	9.4766
01005	9.81 %	2013	5.00	102.29	9.4794
01005	9.81 %	2013	5.00	102.29	9.4794
01005	9.81 %	2013	0.50	102.35	9.4710
01005	9.81 %	2013	0.50	102.35	9.4710
01005	9.81 %	2013	5.00	102.29	9.4794
01005	9.81 %	2013	10.00	102.30	9.4780
01005	9.81 %	2013	5.00	102.34	9.4724
01005	9.81 %	2013	0.25	102.35	9.4710
01005	9.81 %	2013	5.00	102.28	9.4808
01005	9.81 %	2013	5.00	102.36	9.4696
01005	9.81 %	2013	5.00	102.34	9.4724
01005	9.81 %	2013	5.00	102.32	9.4752
01005	9.81 %	2013	5.00	102.35	9.4710
01005	9.81 %	2013	10.00	102.33	9.4738
01005	9.81 %	2013	10.00	102.28	9.4808
01005	9.81 %	2013	10.00	102.27	9.4822
01005	9.81 %	2013	10.00	102.32	9.4752
99020	11.83 %	2014	5.00	111.80	10.1826
01001	10.47 %	2015	5.00	105.27	9.7590
01001	10.47 %	2015	5.00	105.27	9.7590
01001	10.47 %	2015	5.00	105.27	9.7590
00009	10.79 %	2015	0.04	106.50	9.9102
00015	11.43 %	2015	5.00	111.81	9.8553
00015	11.43 %	2015	5.00	111.80	9.8565
00015	11.43 %	2015	5.00	111.82	9.8541
00015	11.43 %	2015	10.00	111.80	9.8565
00015	11.43 %	2015	10.00	111.80	9.8565
00015	11.43 %	2015	10.00	111.80	9.8565
01008	10.03 %	2019	10.00	101.05	9.9034
01008	10.03 %	2019	10.00	101.05	9.9034
01008	10.03 %	2019	5.00	101.04	9.9046
01008	10.03 %	2019	5.00	101.04	9.9046
00008	10.70 %	2020	0.015	106.05	9.9760
00018	11.60 %	2020	10.00	113.05	10.0540

00018	11.60 %	2020	10.00	113.00	10.0593
01006	10.25 %	2021	5.00	102.07	10.0043
01006	10.25 %	2021	5.00	102.19	9.9905
01006	10.25 %	2021	5.00	102.25	9.9836
01006	10.25 %	2021	5.00	102.28	9.9802
Total			2743.086		

B. State Government Securities

Contract Date : August 13, 2001					
01253	9.40 %	GUJARAT			
		GOVT.STOCK,2009	1.00	100.33	9.3398
Contract Date : August 14, 2001					
00240	11.70%	TAMILNADU SDL 2010	2.00	112.78	9.5491
00248	12.00%	GUJARAT SDL 2010	0.44	114.83	9.5257
00254	12.00%	MAHARASHTRA SDL			
		2010	0.47	114.83	9.5257
01254	9.53%	ANDHRA PRADESH			
		GOVT. STOCK 20011	5.00	100.06	9.5198
01256	9.72%	WEST BENGAL GOVT.			
		STOCK 2011	5.00	100.66	9.6150
01254	9.53%	ANDHRA PRADESH			
		GOVT. STOCK 20011	9.00	100.00	9.5300
Total			22.91		

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 13, 2001					
	17/08/2001		2.25	99.9343	5.9826
	09/11/2001		35.00	98.3637	6.8809
Contract Date : August 14, 2001					
	17/08/2001		3.00	99.9437	6.8349
Total			40.25		

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

Contract Date : August 13, 2001					
	08/11/2001		1.62	98.3774	6.9008
Total			1.62		

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

Contract Date : August 13, 2001					
	12/07/2002		10.00	93.8535	7.1587
	09/08/2002		20.00	93.3695	7.1604
	09/08/2002		10.00	93.3609	7.1703
Contract Date : August 14, 2001					
	23/08/2001		59.00	99.8314	6.8304
	06/09/2001		1.00	99.5608	6.9815
	20/09/2001		3.00	99.3054	6.8812
	07/03/2002		10.00	96.1601	7.0904
	28/06/2002		10.00	94.0897	7.1902
	26/07/2002		20.00	93.6026	7.1902
	26/07/2002		15.00	93.6026	7.1902

09/08/2002	18.00	93.3523	7.2002
09/08/2002	2.50	93.3609	7.1902
09/08/2002	10.00	93.3523	7.2002
Total	188.50		

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)	(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
94009	11.75 % 2001	30.00	100.13	6.85	2
94009	11.75 % 2001	150.00	100.14	6.80	2
94009	11.75 % 2001	50.00	100.14	6.80	2
97004	12.69 % 2002	23.50	103.85	7.05	2
97004	12.69 % 2002	18.00	103.85	6.80	2
97004	12.69 % 2002	25.00	103.85	6.80	2
97004	12.69 % 2002	20.00	103.90	6.80	2
97004	12.69 % 2002	23.50	103.85	7.05	2
97004	12.69 % 2002	23.50	103.85	7.05	2
97004	12.69 % 2002	25.00	103.85	6.80	2
97004	12.69 % 2002	25.00	103.85	6.80	2
97004	12.69 % 2002	23.50	103.85	7.05	2
97011	11.15 % 2002	25.00	103.93	6.75	2
97011	11.15 % 2002	10.00	103.90	7.20	2
97011	11.15 % 2002	15.00	103.93	6.75	2
97011	11.15 % 2002	20.00	103.93	7.10	2
97011	11.15 % 2002	20.00	103.90	7.20	2
97011	11.15 % 2002	20.00	103.90	7.20	2
97011	11.15 % 2002	18.50	103.90	6.75	2
97011	11.15 % 2002	18.50	103.90	6.75	2
94003	12.50 % 2004	5.00	111.75	7.30	2
00007	9.90 % 2005	68.00	107.10	7.10	6
00016	11.40 % 2008	5.00	115.25	9.50	6
00014	11.30 % 2010	5.00	113.00	7.30	2
01007	9.39 % 2011	5.00	101.00	7.05	2
01007	9.39 % 2011	5.00	101.00	7.05	2
01007	9.39 % 2011	5.00	101.00	7.05	2
01007	9.39 % 2011	5.00	101.00	7.05	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	100.90	7.35	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	101.00	7.12	2
01007	9.39 % 2011	5.00	101.00	7.05	2
01007	9.39 % 2011	5.00	101.00	7.05	2
01007	9.39 % 2011	5.00	101.00	7.05	2

01007	9.39 %	2011	5.00	101.00	7.05	2
01007	9.39 %	2011	5.00	101.00	7.05	2
01007	9.39 %	2011	5.00	101.00	7.05	2
00012	11.03 %	2012	5.00	110.65	9.50	6
01005	9.81 %	2013	5.00	102.20	9.50	6
01004	10.45 %	2018	15.00	104.75	7.05	2
01004	10.45 %	2018	20.00	104.75	7.05	2
00018	11.60 %	2020	5.00	112.80	9.50	6
01006	10.25 %	2021	15.00	102.10	7.20	2
01006	10.25 %	2021	10.00	102.10	7.20	2
Total			837.00			

B. State Government Securities

NIL

C. Treasury Bills

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

NIL

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

NIL

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

NIL

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

NIL

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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 14 August 2001

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