

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 August 2001

Loan Nomenclature Code	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			
91012 11.50 % 2011	10.00	113.20	9.4289
Contract Date : August 14, 2001			
96018 13.55 % 2001	5.00	101.80	6.9843
97011 11.15 % 2002	5.00	103.895	7.2132
97011 11.15 % 2002	5.00	103.90	7.2083
97011 11.15 % 2002	15.00	103.90	7.2083
97011 11.15 % 2002	20.00	103.935	7.1741
97011 11.15 % 2002	10.00	103.90	7.2083
97011 11.15 % 2002	5.00	103.90	7.2083
97011 11.15 % 2002	20.00	103.93	7.1789
94003 12.50 % 2004	60.00	111.905	7.3899
94003 12.50 % 2004	60.00	111.905	7.3899
94003 12.50 % 2004	60.00	111.90	7.3919
94003 12.50 % 2004	60.00	111.90	7.3919
94003 12.50 % 2004	5.00	111.92	7.3840
94003 12.50 % 2004	5.00	111.92	7.3840
94003 12.50 % 2004	5.00	111.92	7.3840
94003 12.50 % 2004	5.00	111.915	7.3860
94003 12.50 % 2004	5.00	111.93	7.3800
98008 11.50 % 2004	10.00	109.76	7.4786
98008 11.50 % 2004	10.00	109.75	7.4825
98011 11.75 % 2004	20.00	110.60	7.5349
98022 11.98 % 2004	10.00	111.93	7.5450
98022 11.98 % 2004	20.00	111.94	7.5415
98022 11.98 % 2004	5.00	111.93	7.5450
00007 9.90 % 2005	5.00	107.115	7.6433
00007 9.90 % 2005	5.00	107.14	7.6357
00007 9.90 % 2005	5.00	107.13	7.6387
00007 9.90 % 2005	5.00	107.14	7.6357
95006 14.00 % 2005	0.20	118.80	8.1585
00011 10.20 % 2005	5.00	108.53	7.6321
97010 11.19 % 2005	5.00	112.13	7.6110
97010 11.19 % 2005	5.00	112.13	7.6110
97010 11.19 % 2005	15.00	112.13	7.6110
97010 11.19 % 2005	0.10	110.25	8.1329
97010 11.19 % 2005	10.00	112.125	7.6124
95012 14.00 % 2005 (INSTA	25.00	119.96	8.1411
99008 11.68 % 2006	5.00	114.97	7.7794
99008 11.68 % 2006	5.00	114.98	7.7770
99008 11.68 % 2006	5.00	114.98	7.7770

98005	11.75 %	2006	5.00	115.135	7.8146
98005	11.75 %	2006	5.00	115.13	7.8157
98005	11.75 %	2006	5.00	115.14	7.8134
98005	11.75 %	2006	5.00	115.14	7.8134
98005	11.75 %	2006	5.00	115.14	7.8134
00013	11.00 %	2006	5.00	112.97	7.7928
00013	11.00 %	2006	10.00	112.96	7.7951
00013	11.00 %	2006	5.00	112.96	7.7951
00013	11.00 %	2006	5.00	112.94	7.7997
00013	11.00 %	2006	5.00	112.95	7.7974
98009	11.90 %	2007	5.00	117.06	8.1395
98009	11.90 %	2007	5.00	117.08	8.1355
98009	11.90 %	2007	5.00	117.08	8.1355
98009	11.90 %	2007	5.00	117.08	8.1355
98009	11.90 %	2007	5.00	117.08	8.1355
98009	11.90 %	2007	10.00	117.08	8.1355
87011	11.50 %	2007	15.00	114.40	8.4420
87011	11.50 %	2007	15.00	114.55	8.4129
88008	11.50 %	2008	15.00	114.05	8.7053
00016	11.40 %	2008	5.00	115.40	8.4531
00016	11.40 %	2008	5.00	115.39	8.4549
00016	11.40 %	2008	5.00	115.39	8.4549
00016	11.40 %	2008	15.00	115.37	8.4583
00016	11.40 %	2008	10.00	115.40	8.4531
00016	11.40 %	2008	5.00	115.40	8.4531
00016	11.40 %	2008	5.00	115.402	8.4527
00016	11.40 %	2008	5.00	115.39	8.4549
00016	11.40 %	2008	5.00	115.40	8.4531
00016	11.40 %	2008	5.00	115.40	8.4531
00016	11.40 %	2008	10.00	115.40	8.4531
98023	12.25 %	2008	5.00	116.78	8.9878
90010	11.50 %	2010	0.35	107.48	10.1893
98015	12.25 %	2010	5.00	115.87	9.5551
98015	12.25 %	2010	5.00	115.87	9.5551
98015	12.25 %	2010	5.00	115.87	9.5551
00014	11.30 %	2010	5.00	113.265	9.1007
00014	11.30 %	2010	5.00	113.26	9.1015
99005	12.32 %	2011	5.00	116.18	9.6693
99005	12.32 %	2011	5.00	116.15	9.6738
01007	9.39 %	2011	0.015	101.20	9.1996
01007	9.39 %	2011	1.50	101.00	9.2306
01007	9.39 %	2011	5.00	101.00	9.2306
01007	9.39 %	2011	5.00	101.04	9.2244
01007	9.39 %	2011	0.50	101.05	9.2229
01007	9.39 %	2011	0.50	101.08	9.2182
00017	11.50 %	2011	0.40	114.72	9.2457
00017	11.50 %	2011	5.00	114.70	9.2485
00017	11.50 %	2011	0.50	114.72	9.2457
00017	11.50 %	2011	10.00	114.70	9.2485
00017	11.50 %	2011	10.00	114.70	9.2485
00017	11.50 %	2011	5.00	114.68	9.2512
00017	11.50 %	2011	5.00	114.67	9.2526
00017	11.50 %	2011	5.00	114.69	9.2498
00017	11.50 %	2011	5.00	114.695	9.2492
00017	11.50 %	2011	5.00	114.695	9.2492
00017	11.50 %	2011	5.00	114.69	9.2498
00017	11.50 %	2011	5.00	114.70	9.2485

00017	11.50 %	2011	5.00	114.68	9.2512
00017	11.50 %	2011	5.00	114.69	9.2498
00017	11.50 %	2011	10.00	114.69	9.2498
00017	11.50 %	2011	5.00	114.69	9.2498
00017	11.50 %	2011	5.00	114.70	9.2485
00017	11.50 %	2011	5.00	114.69	9.2498
00017	11.50 %	2011	5.00	114.69	9.2498
84005	10.25 %	2012	1.00	105.10	9.4809
84005	10.25 %	2012	0.46	102.80	9.8191
84005	10.25 %	2012	0.75	104.35	9.5900
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	110.71	9.4359
00012	11.03 %	2012	5.00	110.715	9.4352
00012	11.03 %	2012	5.00	110.715	9.4352
00012	11.03 %	2012	5.00	110.70	9.4373
00012	11.03 %	2012	10.00	110.72	9.4345
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	110.72	9.4345
00012	11.03 %	2012	5.00	110.70	9.4373
00012	11.03 %	2012	5.00	110.71	9.4359
82005	9.00 %	2013	1.00	99.30	9.0946
82005	9.00 %	2013	1.00	99.25	9.1016
82005	9.00 %	2013	5.00	98.75	9.1723
01005	9.81 %	2013	1.25	102.35	9.4710
01005	9.81 %	2013	5.00	102.23	9.4879
01005	9.81 %	2013	1.00	102.31	9.4766
01005	9.81 %	2013	5.00	102.27	9.4822
01005	9.81 %	2013	5.00	102.27	9.4822
01005	9.81 %	2013	10.00	102.27	9.4822
01005	9.81 %	2013	10.00	102.23	9.4879
01005	9.81 %	2013	10.00	102.27	9.4822
99020	11.83 %	2014	10.00	114.27	9.8711
00009	10.79 %	2015	0.50	106.25	9.9424
00015	11.43 %	2015	2.70	111.84	9.8516
00015	11.43 %	2015	0.285	112.15	9.8137
00015	11.43 %	2015	2.255	111.83	9.8528
00015	11.43 %	2015	10.00	111.71	9.8676
00015	11.43 %	2015	1.00	111.76	9.8614
01004	10.45 %	2018	5.00	104.53	9.8868
01004	10.45 %	2018	3.00	104.68	9.8689
98025	12.60 %	2018	0.50	119.70	10.1538
01008	10.03 %	2019	0.50	101.10	9.8975
01008	10.03 %	2019	0.50	101.13	9.8939
01008	10.03 %	2019	4.00	101.10	9.8975
01008	10.03 %	2019	0.25	101.15	9.8915
01008	10.03 %	2019	1.00	101.12	9.8951
01008	10.03 %	2019	0.75	100.95	9.9154
01008	10.03 %	2019	1.50	101.20	9.8856
01008	10.03 %	2019	5.00	101.05	9.9034
01008	10.03 %	2019	0.40	101.09	9.8987
01008	10.03 %	2019	0.71	101.10	9.8975
01008	10.03 %	2019	5.00	101.065	9.9017
01008	10.03 %	2019	1.00	101.05	9.9034
01008	10.03 %	2019	0.10	101.15	9.8915
01008	10.03 %	2019	0.50	101.13	9.8939

00008	10.70 %	2020	0.18	106.20	9.9590
00008	10.70 %	2020	0.50	105.50	10.0388
00018	11.60 %	2020	0.14	113.17	10.0411
00018	11.60 %	2020	0.13	113.17	10.0411
00018	11.60 %	2020	1.00	113.17	10.0411
00018	11.60 %	2020	0.40	113.10	10.0486
00018	11.60 %	2020	5.00	112.98	10.0615
01006	10.25 %	2021	1.00	102.30	9.9779
01006	10.25 %	2021	1.00	102.30	9.9779
01006	10.25 %	2021	2.00	102.325	9.9750
01006	10.25 %	2021	2.00	103.00	9.8981
01006	10.25 %	2021	5.00	102.15	9.9951
01006	10.25 %	2021	5.00	102.15	9.9951
01006	10.25 %	2021	0.35	102.30	9.9779
Contract Date : August 16, 2001					
94009	11.75 %	2001	20.00	100.107	7.1684
97011	11.15 %	2002	10.00	103.885	7.2043
97011	11.15 %	2002	10.00	103.89	7.1994
97011	11.15 %	2002	20.00	103.885	7.2043
97011	11.15 %	2002	10.00	103.885	7.2043
97011	11.15 %	2002	20.00	103.885	7.2043
97008	11.83 %	2003	90.00	108.00	7.2807
94003	12.50 %	2004	5.00	111.93	7.3710
94003	12.50 %	2004	5.00	111.93	7.3710
94003	12.50 %	2004	5.00	111.91	7.3790
94003	12.50 %	2004	5.00	111.90	7.3830
94003	12.50 %	2004	5.00	111.90	7.3830
94003	12.50 %	2004	5.00	111.905	7.3810
94003	12.50 %	2004	10.00	111.905	7.3810
94003	12.50 %	2004	5.00	111.90	7.3830
94003	12.50 %	2004	5.00	111.90	7.3830
94003	12.50 %	2004	5.00	111.90	7.3830
94003	12.50 %	2004	15.00	111.90	7.3830
94003	12.50 %	2004	15.00	111.90	7.3830
94003	12.50 %	2004	5.00	111.91	7.3790
94003	12.50 %	2004	5.00	111.905	7.3810
94003	12.50 %	2004	10.00	111.905	7.3810
94003	12.50 %	2004	5.00	111.93	7.3710
94003	12.50 %	2004	5.00	111.925	7.3730
94003	12.50 %	2004	5.00	111.93	7.3710
94003	12.50 %	2004	5.00	111.93	7.3710
94003	12.50 %	2004	5.00	111.93	7.3710
94003	12.50 %	2004	5.00	111.92	7.3750
94003	12.50 %	2004	5.00	111.90	7.3830
94003	12.50 %	2004	10.00	111.90	7.3830
97007	12.59 %	2004	5.00	112.62	7.5574
00007	9.90 %	2005	5.00	107.15	7.6299
00007	9.90 %	2005	5.00	107.14	7.6329
00011	10.20 %	2005	5.00	108.52	7.6318
00011	10.20 %	2005	5.00	108.51	7.6347
00011	10.20 %	2005	5.00	108.51	7.6347
97010	11.19 %	2005	5.00	112.13	7.6067
97010	11.19 %	2005	5.00	112.11	7.6122
97010	11.19 %	2005	5.00	112.10	7.6150
97010	11.19 %	2005	10.00	112.13	7.6067
97010	11.19 %	2005	10.00	112.13	7.6067
97010	11.19 %	2005	10.00	112.12	7.6095

97010	11.19	%	2005	10.00	112.12	7.6095
97010	11.19	%	2005	10.00	112.12	7.6095
97010	11.19	%	2005	5.00	112.11	7.6122
97010	11.19	%	2005	5.00	112.13	7.6067
97010	11.19	%	2005	5.00	112.14	7.6040
97010	11.19	%	2005	10.00	112.13	7.6067
97010	11.19	%	2005	5.00	112.11	7.6122
97010	11.19	%	2005	10.00	112.12	7.6095
99008	11.68	%	2006	5.00	114.98	7.7736
99008	11.68	%	2006	5.00	114.98	7.7736
99008	11.68	%	2006	10.00	114.98	7.7736
99008	11.68	%	2006	5.00	114.99	7.7712
99008	11.68	%	2006	5.00	115.01	7.7665
99008	11.68	%	2006	5.00	115.00	7.7688
99008	11.68	%	2006	5.00	115.01	7.7665
99008	11.68	%	2006	5.00	114.99	7.7712
99008	11.68	%	2006	5.00	114.98	7.7736
99008	11.68	%	2006	5.00	114.98	7.7736
99008	11.68	%	2006	5.00	115.00	7.7688
99008	11.68	%	2006	5.00	115.00	7.7688
99008	11.68	%	2006	5.00	115.00	7.7688
98005	11.75	%	2006	5.00	115.115	7.8158
98005	11.75	%	2006	5.00	115.115	7.8158
98005	11.75	%	2006	5.00	115.12	7.8147
98005	11.75	%	2006	10.00	115.12	7.8147
00013	11.00	%	2006	10.00	112.96	7.7921
00013	11.00	%	2006	5.00	112.97	7.7898
00013	11.00	%	2006	10.00	112.96	7.7921
00013	11.00	%	2006	10.00	112.96	7.7921
00013	11.00	%	2006	10.00	112.98	7.7875
00013	11.00	%	2006	5.00	112.98	7.7875
00013	11.00	%	2006	5.00	112.99	7.7852
00013	11.00	%	2006	5.00	112.96	7.7921
00013	11.00	%	2006	5.00	112.97	7.7898
00013	11.00	%	2006	5.00	112.97	7.7898
00013	11.00	%	2006	5.00	112.96	7.7921
00013	11.00	%	2006	5.00	112.97	7.7898
00013	11.00	%	2006	5.00	112.99	7.7852
00013	11.00	%	2006	5.00	112.99	7.7852
98009	11.90	%	2007	5.00	117.05	8.1389
98009	11.90	%	2007	10.00	117.04	8.1409
98009	11.90	%	2007	10.00	117.04	8.1409
87011	11.50	%	2007	10.00	114.55	8.4110
87011	11.50	%	2007	10.00	114.55	8.4110
87011	11.50	%	2007	10.00	114.55	8.4110
87011	11.50	%	2007	10.00	114.55	8.4110
88008	11.50	%	2008	10.00	114.05	8.7037
00016	11.40	%	2008	5.00	115.41	8.4500
00016	11.40	%	2008	5.00	115.41	8.4500
00016	11.40	%	2008	5.00	115.40	8.4517
00016	11.40	%	2008	5.00	115.42	8.4483
00016	11.40	%	2008	5.00	115.42	8.4483
00016	11.40	%	2008	5.00	115.38	8.4552
00016	11.40	%	2008	5.00	115.37	8.4570
00016	11.40	%	2008	5.00	115.39	8.4535
00016	11.40	%	2008	10.00	115.39	8.4535
00016	11.40	%	2008	5.00	115.425	8.4474

00016	11.40	%	2008	5.00	115.37	8.4570
00016	11.40	%	2008	5.00	115.43	8.4465
00016	11.40	%	2008	5.00	115.42	8.4483
00016	11.40	%	2008	5.00	115.39	8.4535
00016	11.40	%	2008	25.00	115.38	8.4552
00016	11.40	%	2008	15.00	115.39	8.4535
00016	11.40	%	2008	5.00	115.39	8.4535
00016	11.40	%	2008	5.00	115.39	8.4535
00016	11.40	%	2008	10.00	115.415	8.4491
00016	11.40	%	2008	5.00	115.39	8.4535
00016	11.40	%	2008	5.00	115.40	8.4517
00016	11.40	%	2008	5.00	115.38	8.4552
00016	11.40	%	2008	5.00	115.39	8.4535
00016	11.40	%	2008	5.00	115.38	8.4552
00016	11.40	%	2008	5.00	115.40	8.4517
99006	11.99	%	2009	5.00	115.955	9.0477
99006	11.99	%	2009	5.00	115.98	9.0436
99006	11.99	%	2009	10.00	115.955	9.0477
99006	11.99	%	2009	5.00	115.95	9.0486
99006	11.99	%	2009	5.00	115.95	9.0486
89009	11.50	%	2009	10.00	112.50	9.2023
90010	11.50	%	2010	10.00	113.00	9.3023
00014	11.30	%	2010	5.00	113.29	9.0959
00014	11.30	%	2010	10.00	113.28	9.0974
00014	11.30	%	2010	5.00	113.24	9.1035
00014	11.30	%	2010	10.00	113.25	9.1020
00014	11.30	%	2010	10.00	113.25	9.1020
00014	11.30	%	2010	5.00	113.245	9.1028
00014	11.30	%	2010	5.00	113.245	9.1028
00014	11.30	%	2010	5.00	113.26	9.1005
00014	11.30	%	2010	5.00	113.27	9.0990
00014	11.30	%	2010	5.00	113.32	9.0913
00014	11.30	%	2010	5.00	113.31	9.0929
00014	11.30	%	2010	5.00	113.28	9.0974
00014	11.30	%	2010	10.00	113.28	9.0974
00014	11.30	%	2010	5.00	113.25	9.1020
00014	11.30	%	2010	5.00	113.28	9.0974
00014	11.30	%	2010	5.00	113.25	9.1020
00017	11.50	%	2011	1.00	114.85	9.2269
00017	11.50	%	2011	5.00	114.72	9.2450
00017	11.50	%	2011	5.00	114.705	9.2471
00017	11.50	%	2011	5.00	114.71	9.2464
00017	11.50	%	2011	5.00	114.72	9.2450
00017	11.50	%	2011	5.00	114.70	9.2478
00017	11.50	%	2011	5.00	114.72	9.2450
00017	11.50	%	2011	5.00	114.695	9.2485
00017	11.50	%	2011	5.00	114.685	9.2499
00017	11.50	%	2011	5.00	114.70	9.2478
00017	11.50	%	2011	10.00	114.71	9.2464
00017	11.50	%	2011	5.00	114.72	9.2450
00017	11.50	%	2011	10.00	114.68	9.2505
00017	11.50	%	2011	5.00	114.705	9.2471
00017	11.50	%	2011	5.00	114.70	9.2478
00017	11.50	%	2011	5.00	114.72	9.2450
00017	11.50	%	2011	5.00	114.71	9.2464
00017	11.50	%	2011	10.00	114.70	9.2478
00017	11.50	%	2011	5.00	114.68	9.2505

00017	11.50 %	2011	5.00	114.72	9.2450
00017	11.50 %	2011	5.00	114.71	9.2464
00017	11.50 %	2011	5.00	114.70	9.2478
00017	11.50 %	2011	5.00	114.69	9.2492
00017	11.50 %	2011	5.00	114.715	9.2457
00012	11.03 %	2012	5.00	110.75	9.4298
00012	11.03 %	2012	5.00	110.74	9.4312
00012	11.03 %	2012	5.00	110.74	9.4312
00012	11.03 %	2012	5.00	110.745	9.4305
00012	11.03 %	2012	5.00	110.70	9.4367
00012	11.03 %	2012	5.00	110.70	9.4367
00012	11.03 %	2012	5.00	110.69	9.4381
00012	11.03 %	2012	5.00	110.72	9.4340
00012	11.03 %	2012	5.00	110.75	9.4298
00012	11.03 %	2012	5.00	110.75	9.4298
00012	11.03 %	2012	5.00	110.75	9.4298
00012	11.03 %	2012	5.00	110.70	9.4367
00012	11.03 %	2012	15.00	110.725	9.4333
00012	11.03 %	2012	5.00	110.74	9.4312
00012	11.03 %	2012	15.00	110.72	9.4340
00012	11.03 %	2012	5.00	110.745	9.4305
00012	11.03 %	2012	5.00	110.70	9.4367
00012	11.03 %	2012	5.00	110.74	9.4312
00012	11.03 %	2012	5.00	110.73	9.4326
00012	11.03 %	2012	5.00	110.695	9.4374
00012	11.03 %	2012	5.00	110.72	9.4340
00012	11.03 %	2012	10.00	110.71	9.4353
01005	9.81 %	2013	5.00	102.20	9.4920
01005	9.81 %	2013	5.00	102.21	9.4906
01005	9.81 %	2013	5.00	102.24	9.4863
01005	9.81 %	2013	5.00	102.18	9.4948
01005	9.81 %	2013	15.00	102.20	9.4920
01005	9.81 %	2013	5.00	102.21	9.4906
01005	9.81 %	2013	5.00	102.20	9.4920
01005	9.81 %	2013	5.00	102.195	9.4927
01005	9.81 %	2013	5.00	102.22	9.4892
01005	9.81 %	2013	5.00	102.195	9.4927
01005	9.81 %	2013	5.00	102.21	9.4906
01005	9.81 %	2013	10.00	102.20	9.4920
01005	9.81 %	2013	5.00	102.25	9.4849
01005	9.81 %	2013	5.00	102.195	9.4927
01005	9.81 %	2013	5.00	102.195	9.4927
01005	9.81 %	2013	5.00	102.19	9.4934
01005	9.81 %	2013	5.00	102.21	9.4906
01005	9.81 %	2013	5.00	102.25	9.4849
01005	9.81 %	2013	5.00	102.23	9.4878
01005	9.81 %	2013	5.00	102.25	9.4849
01005	9.81 %	2013	5.00	102.27	9.4821
01005	9.81 %	2013	2.00	102.25	9.4849
01005	9.81 %	2013	5.00	102.23	9.4878
01005	9.81 %	2013	5.00	102.24	9.4863
01005	9.81 %	2013	5.00	102.205	9.4913
83004	10.00 %	2014	5.00	102.40	9.6651
01001	10.47 %	2015	10.00	105.23	9.7639
01001	10.47 %	2015	5.00	105.23	9.7639
01001	10.47 %	2015	10.00	105.20	9.7678
01001	10.47 %	2015	5.00	105.195	9.7685

00015	11.43 %	2015	10.00	111.75	9.8622
00015	11.43 %	2015	5.00	111.70	9.8684
00015	11.43 %	2015	5.00	111.72	9.8659
00015	11.43 %	2015	5.00	111.70	9.8684
00015	11.43 %	2015	5.00	111.71	9.8671
01008	10.03 %	2019	0.55	101.10	9.8973
01008	10.03 %	2019	0.50	101.06	9.9021
01008	10.03 %	2019	1.00	101.07	9.9009
01008	10.03 %	2019	5.00	101.04	9.9045
01008	10.03 %	2019	1.00	101.06	9.9021
00018	11.60 %	2020	10.00	112.925	10.0672
01006	10.25 %	2021	1.75	102.25	9.9836
Total			2628.475		

B. State Government Securities

Contract Date : August 14, 2001					
92215	13.00%	MAHARASHTRA S.D.			
2007			0.03	118.80	8.8549
Contract Date : August 16, 2001					
00240	11.70%	TAMILNADU SDL 2010	0.50	112.78	9.5481
Total			0.53		

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 16, 2001					
17/08/2001			3.00	99.9808	6.9901
24/08/2001			1.7825	99.8468	6.9813
19/10/2001			15.00	98.7960	6.9312
Total			19.7825		

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

Contract Date : August 14, 2001					
13/09/2001			0.018	99.4962	6.1437
Total			0.018		

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

Contract Date : August 14, 2001					
13/12/2001			5.00	97.7407	6.9537
09/08/2002			15.00	93.3953	7.1503
Contract Date : August 16, 2001					
23/08/2001			26.50	99.8650	7.0295
15/11/2001			10.00	98.2920	6.9507
15/11/2001			4.00	98.2607	7.0803
07/02/2002			1.50	96.7304	7.0306
21/03/2002			15.00	95.9499	7.0805
26/07/2002			5.00	93.6372	7.1902
09/08/2002			2.3275	93.3953	7.1903
09/08/2002			18.00	93.3911	7.1952
Total			102.3275		

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	1.20	110.00	9.75	23
98031	11.47 %	2001	20.00	101.30	6.75	1
98031	11.47 %	2001	25.00	101.30	6.75	1
98031	11.47 %	2001	25.00	101.30	6.75	1
97011	11.15 %	2002	25.00	103.90	6.75	1
97011	11.15 %	2002	25.00	103.90	6.75	1
97011	11.15 %	2002	20.00	103.90	6.90	1
97011	11.15 %	2002	25.00	103.90	6.90	1
97011	11.15 %	2002	25.00	103.90	6.90	1
97011	11.15 %	2002	25.00	103.90	6.90	1
97011	11.15 %	2002	25.00	103.90	6.90	1
97011	11.15 %	2002	25.00	103.90	6.90	1
97011	11.15 %	2002	20.00	103.90	7.05	1
94010	11.55 %	2002(INSTAL	25.00	105.05	6.85	1
94010	11.55 %	2002(INSTAL	25.00	105.05	6.85	4
94003	12.50 %	2004	100.00	111.90	6.90	1
98017	11.95 %	2004	100.00	111.65	6.90	1
98022	11.98 %	2004	22.00	111.85	7.10	1
98022	11.98 %	2004	22.00	111.85	7.10	1
98022	11.98 %	2004	20.00	111.50	7.10	1
98022	11.98 %	2004	20.00	111.50	7.10	1
00007	9.90 %	2005	20.00	107.22	6.85	4
00007	9.90 %	2005	20.00	107.22	6.85	4
00011	10.20 %	2005	25.00	108.56	6.85	4
00011	10.20 %	2005	25.00	108.56	6.85	4
00011	10.20 %	2005	25.00	108.56	6.85	4
98005	11.75 %	2006	25.00	115.18	6.85	4
00014	11.30 %	2010	30.00	113.25	6.95	1
00014	11.30 %	2010	30.00	113.25	6.95	1
00014	11.30 %	2010	20.00	113.25	6.75	1
01007	9.39 %	2011	5.00	101.00	7.07	1
01007	9.39 %	2011	5.00	101.00	7.07	1
01007	9.39 %	2011	5.00	101.00	7.07	1
01007	9.39 %	2011	5.00	101.00	7.07	1
01007	9.39 %	2011	4.35	101.00	6.90	1
01007	9.39 %	2011	5.00	101.00	6.90	1
01007	9.39 %	2011	5.00	101.00	6.90	1
01007	9.39 %	2011	5.00	101.00	7.10	11
01007	9.39 %	2011	5.00	101.00	7.10	11
01007	9.39 %	2011	5.00	101.00	7.10	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.07	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1

01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.00	1
01007	9.39 %	2011	5.00	101.00	7.07	1
01007	9.39 %	2011	5.00	101.00	7.07	1
01007	9.39 %	2011	5.00	101.00	7.07	1
00015	11.43 %	2015	5.00	100.00	8.50	4
98025	12.60 %	2018(ON TAP)	10.00	120.00	7.45	14
98025	12.60 %	2018(ON TAP)	10.00	120.00	7.45	14
98025	12.60 %	2018(ON TAP)	10.00	120.00	7.45	14
98025	12.60 %	2018(ON TAP)	10.00	120.00	7.45	14
98025	12.60 %	2018(ON TAP)	10.00	120.00	7.45	14
01006	10.25 %	2021	92.00	102.00	6.95	4
Total			1111.55			

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)

28/12/2001	25.00	97.4596	7.20	4
28/12/2001	25.00	97.4596	7.20	4
28/12/2001	25.00	97.4596	7.20	4
28/12/2001	25.00	97.4596	7.20	4
12/07/2002	25.00	93.8900	6.85	4
12/07/2002	25.00	93.8900	6.85	4
12/07/2002	25.00	93.8900	6.85	4
12/07/2002	25.00	93.8900	6.85	4

Total 200.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 August 2001