

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 17 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 14, 2001				
99005	12.32 % 2011	5.00	116.18	9.6693
01006	10.25 % 2021	5.00	102.15	9.9951
Contract Date : August 16, 2001				
97011	11.15 % 2002	10.00	103.88	7.2092
97011	11.15 % 2002	20.00	103.89	7.1994
97011	11.15 % 2002	10.00	103.88	7.2092
97011	11.15 % 2002	10.00	103.89	7.1994
97008	11.83 % 2003	90.00	107.99	7.2861
94003	12.50 % 2004	5.00	111.91	7.3790
94003	12.50 % 2004	10.00	111.90	7.3830
94003	12.50 % 2004	10.00	111.90	7.3830
94003	12.50 % 2004	10.00	111.905	7.3810
94003	12.50 % 2004	5.00	111.89	7.3870
94003	12.50 % 2004	5.00	111.88	7.3910
94003	12.50 % 2004	5.00	111.905	7.3810
97007	12.59 % 2004	10.00	112.59	7.5685
97007	12.59 % 2004	25.00	112.595	7.5666
97007	12.59 % 2004	5.00	112.595	7.5666
98017	11.95 % 2004	5.00	111.32	7.5767
98017	11.95 % 2004	5.00	111.32	7.5767
00007	9.90 % 2005	1.00	107.04	7.6633
00007	9.90 % 2005	10.00	107.14	7.6329
00011	10.20 % 2005	5.00	108.52	7.6318
00011	10.20 % 2005	5.00	108.52	7.6318
97010	11.19 % 2005	10.00	112.12	7.6095
97010	11.19 % 2005	25.00	112.13	7.6067
99008	11.68 % 2006	5.00	114.985	7.7724
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	114.98	7.7736
98005	11.75 % 2006	5.00	115.09	7.8218
98005	11.75 % 2006	50.00	115.11	7.8170
98005	11.75 % 2006	25.00	115.11	7.8170
00013	11.00 % 2006	5.00	112.96	7.7921
00013	11.00 % 2006	5.00	112.96	7.7921
00013	11.00 % 2006	5.00	112.955	7.7933
00013	11.00 % 2006	10.00	112.96	7.7921
00013	11.00 % 2006	5.00	112.96	7.7921
98009	11.90 % 2007	5.00	117.05	8.1389
98009	11.90 % 2007	10.00	117.05	8.1389
85009	10.80 % 2008	10.00	110.55	8.7366

00016	11.40 %	2008	5.00	115.40	8.4517
00016	11.40 %	2008	5.00	115.395	8.4526
00016	11.40 %	2008	5.00	115.395	8.4526
00016	11.40 %	2008	10.00	115.39	8.4535
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	115.39	8.4535
00016	11.40 %	2008	5.00	115.36	8.4587
99006	11.99 %	2009	10.00	115.97	9.0452
99006	11.99 %	2009	5.00	115.96	9.0469
99004	12.29 %	2010	5.00	115.83	9.5197
90010	11.50 %	2010	10.00	113.25	9.2635
98015	12.25 %	2010	5.00	115.86	9.5555
98015	12.25 %	2010	5.00	115.86	9.5555
00014	11.30 %	2010	10.00	113.26	9.1005
00014	11.30 %	2010	10.00	113.25	9.1020
00014	11.30 %	2010	4.623	113.33	9.0898
82013	8.75 %	2010	0.50	98.50	8.9875
01007	9.39 %	2011	3.00	101.03	9.2258
01007	9.39 %	2011	1.00	101.19	9.2010
01007	9.39 %	2011	1.00	101.05	9.2227
00017	11.50 %	2011	5.00	114.69	9.2492
00017	11.50 %	2011	10.00	114.69	9.2492
00017	11.50 %	2011	10.00	114.69	9.2492
00017	11.50 %	2011	0.238	114.65	9.2547
00017	11.50 %	2011	5.00	114.69	9.2492
00017	11.50 %	2011	5.00	114.70	9.2478
00017	11.50 %	2011	10.00	114.695	9.2485
00017	11.50 %	2011	20.00	114.69	9.2492
00017	11.50 %	2011	10.00	114.71	9.2464
00017	11.50 %	2011	0.50	114.74	9.2422
00017	11.50 %	2011	5.00	114.695	9.2485
00017	11.50 %	2011	5.00	114.70	9.2478
00017	11.50 %	2011	5.00	114.70	9.2478
00017	11.50 %	2011	5.00	114.71	9.2464
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	114.70	9.2478
84005	10.25 %	2012	1.00	104.00	9.6411
84005	10.25 %	2012	0.50	103.80	9.6706
84005	10.25 %	2012	4.00	105.13	9.4763
84005	10.25 %	2012	2.25	104.21	9.6103
00012	11.03 %	2012	1.00	110.67	9.4409
00012	11.03 %	2012	1.00	110.78	9.4257
00012	11.03 %	2012	5.00	110.70	9.4367
00012	11.03 %	2012	5.00	110.71	9.4353
00012	11.03 %	2012	5.00	110.70	9.4367
00012	11.03 %	2012	10.00	110.71	9.4353
00012	11.03 %	2012	1.00	110.75	9.4298
00012	11.03 %	2012	10.00	110.71	9.4353
00012	11.03 %	2012	5.00	110.71	9.4353
00012	11.03 %	2012	10.00	110.70	9.4367
00012	11.03 %	2012	20.00	110.70	9.4367
00012	11.03 %	2012	0.50	110.62	9.4478
00012	11.03 %	2012	5.00	110.705	9.4360
00012	11.03 %	2012	5.00	110.70	9.4367
82005	9.00 %	2013	5.00	99.21	9.1073

82005	9.00 %	2013	2.00	99.23	9.1045
01005	9.81 %	2013	5.00	102.19	9.4934
01005	9.81 %	2013	5.00	102.19	9.4934
01005	9.81 %	2013	1.00	102.21	9.4906
01005	9.81 %	2013	5.00	102.195	9.4927
01005	9.81 %	2013	0.50	102.45	9.4569
01005	9.81 %	2013	5.00	102.20	9.4920
01005	9.81 %	2013	10.00	102.20	9.4920
01005	9.81 %	2013	5.00	102.197	9.4923
01005	9.81 %	2013	5.00	102.19	9.4934
01005	9.81 %	2013	5.00	102.15	9.4990
84010	10.50 %	2014	3.00	104.60	9.8652
99020	11.83 %	2014	0.50	113.10	10.0171
99020	11.83 %	2014	30.00	114.30	9.8670
99020	11.83 %	2014	5.00	114.30	9.8670
01001	10.47 %	2015	4.00	105.40	9.7418
00015	11.43 %	2015	10.00	111.74	9.8634
00015	11.43 %	2015	10.00	111.745	9.8628
00015	11.43 %	2015	2.263	111.865	9.8481
99019	12.30 %	2016	10.00	117.00	10.0680
01004	10.45 %	2018	0.50	104.33	9.9107
01008	10.03 %	2019	2.00	101.03	9.9057
01008	10.03 %	2019	5.00	101.00	9.9092
01008	10.03 %	2019	5.00	101.00	9.9092
01008	10.03 %	2019	5.00	101.00	9.9092
01008	10.03 %	2019	10.00	101.00	9.9092
01008	10.03 %	2019	1.00	101.05	9.9033
01008	10.03 %	2019	1.00	101.03	9.9057
01008	10.03 %	2019	10.00	100.98	9.9116
01008	10.03 %	2019	1.00	101.06	9.9021
01008	10.03 %	2019	1.00	101.30	9.8735
01008	10.03 %	2019	1.85	101.10	9.8973
01008	10.03 %	2019	0.50	101.08	9.8997
01008	10.03 %	2019	0.10	101.15	9.8914
01008	10.03 %	2019	0.25	101.12	9.8949
01008	10.03 %	2019	5.00	100.98	9.9116
01008	10.03 %	2019	10.00	101.01	9.9081
01008	10.03 %	2019	0.09	101.15	9.8914
00008	10.70 %	2020	3.00	105.80	10.0044
00018	11.60 %	2020	1.00	113.40	10.0164
00018	11.60 %	2020	0.06	113.25	10.0324
00018	11.60 %	2020	10.00	112.94	10.0656
00018	11.60 %	2020	5.00	112.95	10.0645
00018	11.60 %	2020	5.00	112.92	10.0677
00018	11.60 %	2020	5.00	112.96	10.0634
01006	10.25 %	2021	3.00	102.25	9.9836
01006	10.25 %	2021	0.05	102.50	9.9550
01006	10.25 %	2021	1.00	102.01	10.0112
01006	10.25 %	2021	3.00	102.22	9.9870
Contract Date : August 17, 2001					
96018	13.55 %	2001	10.00	101.65	7.3298
97004	12.69 %	2002	5.00	103.83	7.1756
98019	11.68 %	2002	2.675	104.105	7.2135
98019	11.68 %	2002	6.692	104.11	7.2083
97011	11.15 %	2002	15.00	103.892	7.1875
97011	11.15 %	2002	5.00	103.89	7.1899
97011	11.15 %	2002	5.00	103.89	7.1899

97011	11.15 %	2002	5.00	103.89	7.1899
97011	11.15 %	2002	20.00	103.89	7.1899
97011	11.15 %	2002	5.00	103.885	7.1949
97011	11.15 %	2002	5.00	103.89	7.1899
98004	11.10 %	2003	5.00	105.81	7.2627
98004	11.10 %	2003	5.00	105.80	7.2691
98004	11.10 %	2003	25.00	105.82	7.2564
97008	11.83 %	2003	15.00	107.88	7.3395
97008	11.83 %	2003	10.00	107.85	7.3557
94003	12.50 %	2004	70.00	111.90	7.3785
94003	12.50 %	2004	70.00	111.905	7.3766
94003	12.50 %	2004	10.00	111.92	7.3706
94003	12.50 %	2004	5.00	111.91	7.3746
94003	12.50 %	2004	5.00	111.93	7.3666
94003	12.50 %	2004	10.00	111.92	7.3706
94003	12.50 %	2004	10.00	111.92	7.3706
94003	12.50 %	2004	5.00	111.90	7.3785
94003	12.50 %	2004	5.00	111.90	7.3785
98008	11.50 %	2004	20.00	109.72	7.4838
98008	11.50 %	2004	20.00	109.72	7.4838
97007	12.59 %	2004	5.00	112.59	7.5643
97007	12.59 %	2004	5.00	112.59	7.5643
97007	12.59 %	2004	10.00	112.60	7.5606
97007	12.59 %	2004	10.00	112.60	7.5606
98022	11.98 %	2004	25.00	111.95	7.5285
98022	11.98 %	2004	5.00	111.92	7.5389
00007	9.90 %	2005	10.00	107.15	7.6285
00007	9.90 %	2005	5.00	107.19	7.6164
00007	9.90 %	2005	5.00	107.20	7.6134
00007	9.90 %	2005	5.00	107.14	7.6316
00007	9.90 %	2005	5.00	107.16	7.6255
95006	14.00 %	2005	5.00	118.85	8.1347
00011	10.20 %	2005	5.00	108.53	7.6274
00011	10.20 %	2005	5.00	108.55	7.6216
00011	10.20 %	2005	5.00	108.56	7.6188
00011	10.20 %	2005	5.00	108.52	7.6302
00011	10.20 %	2005	5.00	108.52	7.6302
97010	11.19 %	2005	5.00	112.14	7.6018
97010	11.19 %	2005	5.00	112.14	7.6018
97010	11.19 %	2005	10.00	112.155	7.5977
97010	11.19 %	2005	5.00	112.135	7.6032
97010	11.19 %	2005	5.00	112.15	7.5991
97010	11.19 %	2005	5.00	112.24	7.5743
97010	11.19 %	2005	5.00	112.16	7.5963
97010	11.19 %	2005	5.00	112.155	7.5977
97010	11.19 %	2005	10.00	112.15	7.5991
97010	11.19 %	2005	5.00	112.15	7.5991
97010	11.19 %	2005	5.00	112.12	7.6073
99008	11.68 %	2006	10.00	115.00	7.7671
99008	11.68 %	2006	5.00	115.01	7.7647
99008	11.68 %	2006	5.00	115.00	7.7671
99008	11.68 %	2006	5.00	115.00	7.7671
99008	11.68 %	2006	5.00	115.00	7.7671
99008	11.68 %	2006	5.00	115.00	7.7671
99008	11.68 %	2006	5.00	115.00	7.7671
99008	11.68 %	2006	10.00	115.01	7.7647
99008	11.68 %	2006	5.00	115.03	7.7600

99008	11.68 %	2006	5.00	115.00	7.7671
99008	11.68 %	2006	5.00	115.05	7.7552
99008	11.68 %	2006	5.00	115.00	7.7671
99008	11.68 %	2006	10.00	115.00	7.7671
99008	11.68 %	2006	5.00	115.06	7.7528
99008	11.68 %	2006	5.00	115.01	7.7647
99008	11.68 %	2006	5.00	115.00	7.7671
98005	11.75 %	2006	25.00	115.09	7.8201
98005	11.75 %	2006	25.00	115.125	7.8117
98005	11.75 %	2006	5.00	115.13	7.8105
98005	11.75 %	2006	5.00	115.13	7.8105
00013	11.00 %	2006	10.00	112.99	7.7838
00013	11.00 %	2006	5.00	112.98	7.7861
00013	11.00 %	2006	10.00	112.98	7.7861
00013	11.00 %	2006	5.00	112.98	7.7861
00013	11.00 %	2006	10.00	112.98	7.7861
00013	11.00 %	2006	10.00	112.98	7.7861
00013	11.00 %	2006	5.00	112.98	7.7861
00013	11.00 %	2006	10.00	112.98	7.7861
98009	11.90 %	2007	10.00	117.08	8.1316
98009	11.90 %	2007	5.00	117.08	8.1316
98009	11.90 %	2007	10.00	117.07	8.1336
98009	11.90 %	2007	5.00	117.06	8.1356
88008	11.50 %	2008	5.00	114.05	8.7029
00016	11.40 %	2008	30.00	115.40	8.4511
00016	11.40 %	2008	30.00	115.405	8.4502
00016	11.40 %	2008	5.00	115.41	8.4493
00016	11.40 %	2008	5.00	115.42	8.4476
00016	11.40 %	2008	5.00	115.41	8.4493
00016	11.40 %	2008	10.00	115.42	8.4476
00016	11.40 %	2008	5.00	115.42	8.4476
00016	11.40 %	2008	5.00	115.415	8.4484
00016	11.40 %	2008	5.00	115.405	8.4502
00016	11.40 %	2008	5.00	115.415	8.4484
00016	11.40 %	2008	10.00	115.42	8.4476
00016	11.40 %	2008	5.00	115.48	8.4371
00016	11.40 %	2008	5.00	115.415	8.4484
00016	11.40 %	2008	10.00	115.41	8.4493
00016	11.40 %	2008	5.00	115.40	8.4511
00016	11.40 %	2008	5.00	115.395	8.4519
00016	11.40 %	2008	5.00	115.40	8.4511
00016	11.40 %	2008	5.00	115.41	8.4493
00016	11.40 %	2008	5.00	115.40	8.4511
00016	11.40 %	2008	5.00	115.42	8.4476
00016	11.40 %	2008	5.00	115.42	8.4476
00016	11.40 %	2008	10.00	115.41	8.4493
00016	11.40 %	2008	5.00	115.40	8.4511
00016	11.40 %	2008	25.00	115.40	8.4511
00016	11.40 %	2008	5.00	115.40	8.4511
00016	11.40 %	2008	10.00	115.40	8.4511
00016	11.40 %	2008	10.00	115.41	8.4493
00016	11.40 %	2008	5.00	115.45	8.4423
00016	11.40 %	2008	5.00	115.41	8.4493
00016	11.40 %	2008	5.00	115.48	8.4371
00016	11.40 %	2008	5.00	115.45	8.4423
00016	11.40 %	2008	5.00	115.43	8.4458
00016	11.40 %	2008	5.00	115.425	8.4467

00016	11.40 %	2008	5.00	115.425	8.4467
99006	11.99 %	2009	5.00	115.98	9.0429
99006	11.99 %	2009	5.00	115.99	9.0413
99006	11.99 %	2009	5.00	115.99	9.0413
99006	11.99 %	2009	5.00	115.96	9.0463
99006	11.99 %	2009	5.00	115.97	9.0446
99006	11.99 %	2009	5.00	115.97	9.0446
90010	11.50 %	2010	5.00	113.20	9.2708
90010	11.50 %	2010	0.35	109.50	9.8570
98015	12.25 %	2010	5.00	115.90	9.5488
98015	12.25 %	2010	5.00	115.90	9.5488
00014	11.30 %	2010	5.00	113.26	9.1000
00014	11.30 %	2010	0.35	113.35	9.0863
00014	11.30 %	2010	20.00	113.26	9.1000
00014	11.30 %	2010	5.00	113.31	9.0924
00014	11.30 %	2010	5.00	113.275	9.0977
00014	11.30 %	2010	10.00	113.265	9.0992
00014	11.30 %	2010	5.00	113.27	9.0985
00014	11.30 %	2010	5.00	113.26	9.1000
00014	11.30 %	2010	25.00	113.29	9.0954
00014	11.30 %	2010	5.00	113.27	9.0985
00014	11.30 %	2010	5.00	113.27	9.0985
00014	11.30 %	2010	10.00	113.28	9.0969
00014	11.30 %	2010	5.00	113.26	9.1000
99005	12.32 %	2011	5.00	116.24	9.6589
99005	12.32 %	2011	10.00	116.20	9.6648
99005	12.32 %	2011	10.00	116.23	9.6604
01007	9.39 %	2011	5.00	101.35	9.1761
01007	9.39 %	2011	0.50	101.18	9.2025
00017	11.50 %	2011	25.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	10.00	114.81	9.2321
00017	11.50 %	2011	5.00	114.80	9.2335
00017	11.50 %	2011	5.00	114.705	9.2467
00017	11.50 %	2011	5.00	114.705	9.2467
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.705	9.2467
00017	11.50 %	2011	5.00	114.70	9.2474
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.70	9.2474
00017	11.50 %	2011	5.00	114.70	9.2474
00017	11.50 %	2011	10.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.72	9.2446
00017	11.50 %	2011	5.00	114.697	9.2478
00017	11.50 %	2011	5.00	114.70	9.2474
00017	11.50 %	2011	5.00	114.76	9.2391
00017	11.50 %	2011	5.00	114.75	9.2405
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.73	9.2433
00017	11.50 %	2011	10.00	114.70	9.2474
00017	11.50 %	2011	5.00	114.70	9.2474
00017	11.50 %	2011	5.00	114.70	9.2474
00017	11.50 %	2011	5.00	114.74	9.2419

00017	11.50 %	2011	10.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.76	9.2391
00017	11.50 %	2011	5.00	114.76	9.2391
00017	11.50 %	2011	5.00	114.71	9.2460
00017	11.50 %	2011	5.00	114.715	9.2453
00017	11.50 %	2011	10.00	114.71	9.2460
00017	11.50 %	2011	10.00	114.73	9.2433
00017	11.50 %	2011	5.00	114.76	9.2391
00017	11.50 %	2011	5.00	114.72	9.2446
00017	11.50 %	2011	5.00	114.69	9.2488
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	10.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.74	9.4309
00012	11.03 %	2012	10.00	110.74	9.4309
00012	11.03 %	2012	10.00	110.74	9.4309
00012	11.03 %	2012	5.00	110.74	9.4309
00012	11.03 %	2012	5.00	110.74	9.4309
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	10.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.74	9.4309
00012	11.03 %	2012	5.00	110.74	9.4309
00012	11.03 %	2012	25.00	110.75	9.4295
00012	11.03 %	2012	5.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	10.00	110.70	9.4364
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.715	9.4344
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.715	9.4344
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.755	9.4288
00012	11.03 %	2012	5.00	110.72	9.4337
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.73	9.4323
00012	11.03 %	2012	5.00	110.78	9.4254
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.71	9.4351
00012	11.03 %	2012	5.00	110.74	9.4309
00012	11.03 %	2012	5.00	110.73	9.4323
82005	9.00 %	2013	5.00	99.78	9.0273
01005	9.81 %	2013	5.00	102.18	9.4947
01005	9.81 %	2013	5.00	102.18	9.4947
01005	9.81 %	2013	25.00	102.19	9.4933
01005	9.81 %	2013	10.00	102.21	9.4905
01005	9.81 %	2013	0.50	102.43	9.4596

01005	9.81 %	2013	5.00	102.18	9.4947
01005	9.81 %	2013	10.00	102.17	9.4961
01005	9.81 %	2013	10.00	102.17	9.4961
01005	9.81 %	2013	10.00	102.17	9.4961
01005	9.81 %	2013	5.00	102.20	9.4919
01005	9.81 %	2013	5.00	102.17	9.4961
83004	10.00 %	2014	0.24	102.27	9.6827
01001	10.47 %	2015	0.50	105.10	9.7807
01001	10.47 %	2015	5.00	105.20	9.7677
01001	10.47 %	2015	5.00	105.195	9.7683
00015	11.43 %	2015	10.00	111.75	9.8620
00015	11.43 %	2015	5.00	111.75	9.8620
00015	11.43 %	2015	5.00	111.75	9.8620
00015	11.43 %	2015	5.00	111.73	9.8645
99019	12.30 %	2016	0.429	117.45	10.0156
01004	10.45 %	2018	3.00	104.70	9.8665
01008	10.03 %	2019	0.30	101.40	9.8616
01008	10.03 %	2019	5.00	100.99	9.9104
01008	10.03 %	2019	10.00	101.02	9.9068
01008	10.03 %	2019	6.00	101.08	9.8996
01008	10.03 %	2019	5.40	101.15	9.8913
01008	10.03 %	2019	1.00	101.12	9.8949
01008	10.03 %	2019	1.00	101.20	9.8853
01008	10.03 %	2019	10.00	101.00	9.9092
01008	10.03 %	2019	5.00	101.04	9.9044
01008	10.03 %	2019	1.00	101.38	9.8640
01008	10.03 %	2019	5.00	101.01	9.9080
01008	10.03 %	2019	5.00	101.03	9.9056
01008	10.03 %	2019	5.00	101.01	9.9080
00018	11.60 %	2020	5.00	113.00	10.0590
01006	10.25 %	2021	0.90	102.55	9.9492
01006	10.25 %	2021	5.00	102.13	9.9973
01006	10.25 %	2021	0.10	102.20	9.9893
Total			3301.71		
B. State Government Securities					
Contract Date : August 16, 2001					
01207	10.82% MADHYA PRADESH				
	SDL, 2011	9.487	104.25	10.1097	
01210	10.82% RAJASTHAN SDL, 2011	13.816	104.25	10.1097	
Contract Date : August 17, 2001					
00240	11.70% TAMILNADU SDL 2010	0.75	112.78	9.5476	
01210	10.82% RAJASTHAN SDL, 2011	0.178	104.50	10.0691	
Total			24.231		
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					
	31/08/2001	0.225	99.7418	6.2819	
	07/09/2001	5.00	99.6017	6.6164	
	12/10/2001	9.20	98.9525	6.7601	
	26/10/2001	2.00	98.6940	6.7842	
Contract Date : August 17, 2001					
	24/08/2001	1.75	99.8698	6.7792	
	21/09/2001	5.00	99.3465	6.8411	

21/09/2001	6.50	99.3465	6.8411
28/09/2001	5.00	99.2168	6.8413
28/09/2001	5.00	99.2168	6.8413
28/09/2001	5.00	99.2168	6.8413
28/09/2001	5.00	99.2168	6.8413
28/09/2001	6.1675	99.2168	6.8413
19/10/2001	10.00	98.8231	6.8808
26/10/2001	25.00	98.7089	6.8015
02/11/2001	5.00	98.5550	6.9311
09/11/2001	5.00	98.4257	6.9311
09/11/2001	20.00	98.4369	6.8810
09/11/2001	20.00	98.4369	6.8810
09/11/2001	10.00	98.4369	6.8810
16/11/2001	4.26	98.3088	6.8812
16/11/2001	7.0525	98.3100	6.8762
16/11/2001	15.00	98.3100	6.8762
16/11/2001	11.2825	98.3100	6.8762
16/11/2001	2.82	98.3100	6.8762
16/11/2001	25.00	98.3269	6.8063
Total	216.2575		

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

Contract Date : August 16, 2001

11/10/2001	3.295	98.9710	6.7580
Total	3.295		

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

Contract Date : August 16, 2001

23/08/2001	0.50	99.8900	5.7263
23/08/2001	1.00	99.8900	5.7263
06/09/2001	0.03	99.6179	6.6485
01/11/2001	0.50	98.5634	6.8902
15/11/2001	10.00	98.3176	6.8448
07/02/2002	1.00	96.6593	7.1888
17/05/2002	5.00	94.9237	7.1043
09/08/2002	5.50	93.4126	7.1701

Contract Date : August 17, 2001

20/09/2001	0.98	99.3650	6.8417
04/10/2001	0.0475	99.1008	6.8808
28/12/2001	5.00	97.4885	7.0507
24/01/2002	7.50	97.0229	6.9807
07/03/2002	10.00	96.2449	7.0306
21/03/2002	10.00	95.9950	7.0307
21/03/2002	22.50	95.9950	7.0307
28/06/2002	5.00	94.1651	7.1604
09/08/2002	10.00	93.4083	7.1952

Total 94.5575

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					
00011	10.20 % 2005	10.00	107.96	6.75	1

[illegible]

01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
01007	9.39 %	2011	5.00	101.00	7.04	3
00017	11.50 %	2011	20.00	114.69	7.50	10
00017	11.50 %	2011	20.00	114.69	7.50	10
00017	11.50 %	2011	10.00	114.69	7.55	12
00012	11.03 %	2012	15.00	110.70	7.50	10
00012	11.03 %	2012	10.00	110.70	7.05	3
00012	11.03 %	2012	25.00	110.70	6.85	6
01005	9.81 %	2013	140.00	102.15	6.80	3
01005	9.81 %	2013	10.00	102.20	6.95	6
01005	9.81 %	2013	10.00	102.20	6.95	6
01005	9.81 %	2013	3.00	102.20	6.95	6
01005	9.81 %	2013	10.00	102.20	6.90	3
01005	9.81 %	2013	10.00	102.20	6.90	3
01005	9.81 %	2013	10.00	102.20	6.90	3
01005	9.81 %	2013	10.00	102.20	6.90	3
Total			1441.70			
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)						
21/02/2002				103.00	96.4002	7.00
Total				103.00		3

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 17 August 2001

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