

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 25 August 2001

August 27, 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 23, 2001				
99005	12.32 % 2011	5.00	116.49	9.6188
99005	12.32 % 2011	5.00	116.50	9.6173
00012	11.03 % 2012	5.00	111.27	9.3560
00015	11.43 % 2015	10.00	111.97	9.8337
01008	10.03 % 2019	5.00	101.10	9.8968
Contract Date : August 24, 2001				
97011	11.15 % 2002	10.00	103.95	7.0624
97011	11.15 % 2002	15.00	103.91	7.1026
97011	11.15 % 2002	10.00	103.905	7.1076
97011	11.15 % 2002	15.00	103.915	7.0976
97011	11.15 % 2002	10.00	103.91	7.1026
97011	11.15 % 2002	5.00	103.915	7.0976
97011	11.15 % 2002	10.00	103.915	7.0976
97011	11.15 % 2002	10.00	103.915	7.0976
94003	12.50 % 2004	5.00	112.08	7.2748
94003	12.50 % 2004	10.00	112.06	7.2828
94003	12.50 % 2004	5.00	112.08	7.2748
94003	12.50 % 2004	5.00	112.065	7.2808
94003	12.50 % 2004	10.00	112.06	7.2828
00011	10.20 % 2005	5.00	108.97	7.4902
00011	10.20 % 2005	5.00	108.94	7.4988
97010	11.19 % 2005	5.00	112.62	7.4546
97010	11.19 % 2005	5.00	112.62	7.4546
97010	11.19 % 2005	10.00	112.57	7.4683
99008	11.68 % 2006	10.00	115.73	7.5811
99008	11.68 % 2006	5.00	115.73	7.5811
99008	11.68 % 2006	5.00	115.70	7.5883
99008	11.68 % 2006	5.00	115.73	7.5811
99008	11.68 % 2006	10.00	115.76	7.5740
99008	11.68 % 2006	5.00	115.73	7.5811
99008	11.68 % 2006	5.00	115.71	7.5859
99008	11.68 % 2006	5.00	115.76	7.5740
99008	11.68 % 2006	5.00	115.75	7.5764
99008	11.68 % 2006	5.00	115.73	7.5811
99008	11.68 % 2006	5.00	115.76	7.5740
98005	11.75 % 2006	5.00	115.70	7.6629
98005	11.75 % 2006	5.00	115.78	7.6439
00013	11.00 % 2006	5.00	113.64	7.6246

00013	11.00	%	2006	5.00	113.68	7.6155
00013	11.00	%	2006	5.00	113.68	7.6155
00013	11.00	%	2006	5.00	113.70	7.6109
00013	11.00	%	2006	5.00	113.70	7.6109
00013	11.00	%	2006	5.00	113.70	7.6109
00013	11.00	%	2006	5.00	113.70	7.6109
00013	11.00	%	2006	5.00	113.67	7.6177
00013	11.00	%	2006	5.00	113.68	7.6155
00016	11.40	%	2008	10.00	116.13	8.3192
00016	11.40	%	2008	5.00	116.125	8.3201
00016	11.40	%	2008	5.00	116.11	8.3227
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	10.00	116.15	8.3158
00016	11.40	%	2008	5.00	116.15	8.3158
00016	11.40	%	2008	5.00	116.15	8.3158
00016	11.40	%	2008	5.00	116.12	8.3210
00016	11.40	%	2008	5.00	116.14	8.3175
00016	11.40	%	2008	5.00	116.10	8.3244
00016	11.40	%	2008	5.00	116.10	8.3244
00016	11.40	%	2008	5.00	116.12	8.3210
00016	11.40	%	2008	5.00	116.11	8.3227
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	10.00	116.10	8.3244
00016	11.40	%	2008	5.00	116.10	8.3244
00016	11.40	%	2008	5.00	116.15	8.3158
00016	11.40	%	2008	5.00	116.13	8.3192
00016	11.40	%	2008	5.00	116.13	8.3192
00016	11.40	%	2008	5.00	116.13	8.3192
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	10.00	116.10	8.3244
00016	11.40	%	2008	10.00	116.10	8.3244
00016	11.40	%	2008	5.00	116.09	8.3262
00016	11.40	%	2008	5.00	116.105	8.3236
00016	11.40	%	2008	5.00	116.12	8.3210
00016	11.40	%	2008	5.00	116.11	8.3227
00016	11.40	%	2008	25.00	116.17	8.3123
00016	11.40	%	2008	5.00	116.15	8.3158
00016	11.40	%	2008	10.00	116.16	8.3140
00016	11.40	%	2008	10.00	116.16	8.3140
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	5.00	116.16	8.3140
00016	11.40	%	2008	5.00	116.12	8.3210
00016	11.40	%	2008	5.00	116.12	8.3210
00016	11.40	%	2008	10.00	116.12	8.3210
00016	11.40	%	2008	10.00	116.12	8.3210
00016	11.40	%	2008	5.00	116.12	8.3210
00016	11.40	%	2008	15.00	116.10	8.3244
00016	11.40	%	2008	5.00	116.10	8.3244
00016	11.40	%	2008	5.00	116.105	8.3236
00016	11.40	%	2008	5.00	116.17	8.3123
00016	11.40	%	2008	5.00	116.12	8.3210
00016	11.40	%	2008	10.00	116.10	8.3244
00016	11.40	%	2008	10.00	116.12	8.3210
99006	11.99	%	2009	10.00	117.00	8.8691

99006	11.99	%	2009	5.00	116.99	8.8707
99006	11.99	%	2009	10.00	117.00	8.8691
99006	11.99	%	2009	10.00	116.98	8.8724
99006	11.99	%	2009	5.00	117.01	8.8674
99006	11.99	%	2009	5.00	117.01	8.8674
90010	11.50	%	2010	5.00	113.55	9.2135
90010	11.50	%	2010	5.00	113.55	9.2135
98015	12.25	%	2010	5.00	116.50	9.4531
98015	12.25	%	2010	5.00	116.50	9.4531
98015	12.25	%	2010	5.00	116.50	9.4531
98015	12.25	%	2010	5.00	116.50	9.4531
00014	11.30	%	2010	5.00	114.075	8.9727
00014	11.30	%	2010	5.00	114.08	8.9720
00014	11.30	%	2010	10.00	114.13	8.9644
00014	11.30	%	2010	5.00	114.15	8.9614
00014	11.30	%	2010	5.00	114.10	8.9690
00014	11.30	%	2010	5.00	114.12	8.9659
00014	11.30	%	2010	5.00	114.075	8.9727
00014	11.30	%	2010	5.00	114.17	8.9584
00014	11.30	%	2010	5.00	114.06	8.9750
00014	11.30	%	2010	5.00	114.09	8.9705
00014	11.30	%	2010	5.00	114.14	8.9629
00014	11.30	%	2010	10.00	114.17	8.9584
00014	11.30	%	2010	5.00	114.13	8.9644
00014	11.30	%	2010	5.00	114.06	8.9750
00014	11.30	%	2010	5.00	114.07	8.9735
00014	11.30	%	2010	5.00	114.16	8.9599
00014	11.30	%	2010	5.00	114.15	8.9614
99005	12.32	%	2011	5.00	116.86	9.5639
00010	10.95	%	2011	5.00	110.85	9.2351
00010	10.95	%	2011	10.00	110.85	9.2351
00010	10.95	%	2011	10.00	110.83	9.2380
00010	10.95	%	2011	5.00	110.83	9.2380
01007	9.39	%	2011	5.00	101.20	9.1988
01007	9.39	%	2011	1.00	101.11	9.2128
01007	9.39	%	2011	5.00	101.19	9.2004
01007	9.39	%	2011	5.00	101.19	9.2004
01007	9.39	%	2011	10.00	101.18	9.2019
01007	9.39	%	2011	5.00	101.10	9.2144
01007	9.39	%	2011	5.00	101.21	9.1973
00017	11.50	%	2011	2.00	115.68	9.1094
00017	11.50	%	2011	5.00	115.92	9.0764
00017	11.50	%	2011	5.00	115.73	9.1025
00017	11.50	%	2011	25.00	115.80	9.0929
00017	11.50	%	2011	10.00	115.87	9.0833
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.86	9.0847
00017	11.50	%	2011	5.00	115.73	9.1025
00017	11.50	%	2011	5.00	115.73	9.1025
00017	11.50	%	2011	5.00	115.73	9.1025
00017	11.50	%	2011	5.00	115.73	9.1025
00017	11.50	%	2011	10.00	115.88	9.0819
00017	11.50	%	2011	5.00	115.85	9.0860
00017	11.50	%	2011	5.00	115.69	9.1080
00017	11.50	%	2011	5.00	115.88	9.0819
00017	11.50	%	2011	5.00	115.85	9.0860
00017	11.50	%	2011	5.00	115.90	9.0792

00017	11.50	%	2011	5.00	115.77	9.0970
00017	11.50	%	2011	5.00	115.85	9.0860
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.72	9.1039
00017	11.50	%	2011	10.00	115.71	9.1053
00017	11.50	%	2011	5.00	115.86	9.0847
00017	11.50	%	2011	5.00	115.85	9.0860
00017	11.50	%	2011	5.00	115.95	9.0723
00017	11.50	%	2011	5.00	115.72	9.1039
00017	11.50	%	2011	5.00	115.85	9.0860
00017	11.50	%	2011	5.00	115.77	9.0970
00017	11.50	%	2011	5.00	115.895	9.0799
00017	11.50	%	2011	5.00	115.89	9.0806
00017	11.50	%	2011	10.00	115.75	9.0998
00017	11.50	%	2011	5.00	115.89	9.0806
00017	11.50	%	2011	5.00	115.85	9.0860
00017	11.50	%	2011	5.00	115.535	9.1294
00017	11.50	%	2011	5.00	115.52	9.1314
00017	11.50	%	2011	5.00	115.71	9.1053
00017	11.50	%	2011	5.00	115.85	9.0860
00017	11.50	%	2011	5.00	115.86	9.0847
00017	11.50	%	2011	5.00	115.84	9.0874
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.82	9.0902
00017	11.50	%	2011	5.00	115.73	9.1025
00017	11.50	%	2011	10.00	115.86	9.0847
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.89	9.0806
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.89	9.0806
00017	11.50	%	2011	5.00	115.72	9.1039
00017	11.50	%	2011	5.00	115.72	9.1039
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	10.00	115.80	9.0929
00017	11.50	%	2011	5.00	115.80	9.0929
00017	11.50	%	2011	5.00	115.91	9.0778
00017	11.50	%	2011	5.00	115.73	9.1025
00017	11.50	%	2011	5.00	115.72	9.1039
00017	11.50	%	2011	10.00	115.77	9.0970
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.88	9.0819
00017	11.50	%	2011	5.00	115.75	9.0998
00017	11.50	%	2011	5.00	115.75	9.0998
00017	11.50	%	2011	5.00	115.77	9.0970
00017	11.50	%	2011	5.00	115.38	9.1508
00017	11.50	%	2011	10.00	115.81	9.0915
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.71	9.1053
00017	11.50	%	2011	5.00	115.86	9.0847
00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.845	9.0867
00017	11.50	%	2011	5.00	115.84	9.0874
00017	11.50	%	2011	5.00	115.82	9.0902

00017	11.50	%	2011	5.00	115.90	9.0792
00017	11.50	%	2011	5.00	115.87	9.0833
00012	11.03	%	2012	10.00	111.88	9.2721
00012	11.03	%	2012	5.00	111.84	9.2775
00012	11.03	%	2012	5.00	111.94	9.2639
00012	11.03	%	2012	5.00	111.85	9.2762
00012	11.03	%	2012	5.00	111.90	9.2693
00012	11.03	%	2012	5.00	111.90	9.2693
00012	11.03	%	2012	5.00	111.95	9.2625
00012	11.03	%	2012	5.00	111.72	9.2940
00012	11.03	%	2012	5.00	111.75	9.2898
00012	11.03	%	2012	10.00	111.94	9.2639
00012	11.03	%	2012	10.00	111.82	9.2803
00012	11.03	%	2012	5.00	111.94	9.2639
00012	11.03	%	2012	5.00	111.98	9.2584
00012	11.03	%	2012	5.00	111.83	9.2789
00012	11.03	%	2012	5.00	111.87	9.2734
00012	11.03	%	2012	5.00	111.85	9.2762
00012	11.03	%	2012	5.00	111.95	9.2625
00012	11.03	%	2012	5.00	111.95	9.2625
00012	11.03	%	2012	5.00	111.96	9.2611
00012	11.03	%	2012	5.00	111.96	9.2611
00012	11.03	%	2012	5.00	111.98	9.2584
00012	11.03	%	2012	5.00	111.93	9.2652
00012	11.03	%	2012	20.00	111.77	9.2871
00012	11.03	%	2012	5.00	111.80	9.2830
00012	11.03	%	2012	25.00	111.80	9.2830
00012	11.03	%	2012	5.00	111.79	9.2844
00012	11.03	%	2012	5.00	111.78	9.2857
00012	11.03	%	2012	5.00	111.81	9.2816
00012	11.03	%	2012	5.00	111.83	9.2789
00012	11.03	%	2012	5.00	111.98	9.2584
00012	11.03	%	2012	5.00	111.87	9.2734
00012	11.03	%	2012	5.00	111.90	9.2693
00012	11.03	%	2012	5.00	111.97	9.2598
00012	11.03	%	2012	10.00	111.895	9.2700
00012	11.03	%	2012	5.00	111.90	9.2693
00012	11.03	%	2012	5.00	111.90	9.2693
00012	11.03	%	2012	5.00	111.91	9.2680
00012	11.03	%	2012	5.00	111.93	9.2652
00012	11.03	%	2012	5.00	111.95	9.2625
00012	11.03	%	2012	5.00	111.96	9.2611
00012	11.03	%	2012	5.00	111.93	9.2652
00012	11.03	%	2012	5.00	111.95	9.2625
00012	11.03	%	2012	10.00	111.83	9.2789
00012	11.03	%	2012	5.00	111.90	9.2693
00012	11.03	%	2012	5.00	111.75	9.2898
00012	11.03	%	2012	5.00	111.97	9.2598
00012	11.03	%	2012	5.00	111.38	9.3406
00012	11.03	%	2012	10.00	111.81	9.2816
00012	11.03	%	2012	10.00	111.87	9.2734
00012	11.03	%	2012	5.00	111.80	9.2830
00012	11.03	%	2012	10.00	111.81	9.2816
00012	11.03	%	2012	1.00	111.775	9.2864
00012	11.03	%	2012	10.00	111.895	9.2700
00012	11.03	%	2012	5.00	111.88	9.2721
00012	11.03	%	2012	5.00	111.92	9.2666

00012	11.03 %	2012	5.00	111.87	9.2734
00012	11.03 %	2012	5.00	111.95	9.2625
00012	11.03 %	2012	5.00	111.93	9.2652
00012	11.03 %	2012	5.00	111.83	9.2789
00012	11.03 %	2012	5.00	111.60	9.3104
00012	11.03 %	2012	25.00	111.83	9.2789
00012	11.03 %	2012	5.00	111.85	9.2762
00012	11.03 %	2012	5.00	111.85	9.2762
00012	11.03 %	2012	5.00	111.90	9.2693
00012	11.03 %	2012	5.00	111.90	9.2693
00012	11.03 %	2012	5.00	111.98	9.2584
00012	11.03 %	2012	5.00	111.97	9.2598
00012	11.03 %	2012	10.00	111.77	9.2871
00012	11.03 %	2012	5.00	111.83	9.2789
00012	11.03 %	2012	5.00	111.97	9.2598
00012	11.03 %	2012	10.00	111.87	9.2734
00012	11.03 %	2012	5.00	111.98	9.2584
00012	11.03 %	2012	5.00	111.98	9.2584
00012	11.03 %	2012	5.00	111.98	9.2584
00012	11.03 %	2012	5.00	111.95	9.2625
00012	11.03 %	2012	5.00	111.93	9.2652
00012	11.03 %	2012	5.00	111.95	9.2625
00012	11.03 %	2012	5.00	111.82	9.2803
00012	11.03 %	2012	5.00	111.91	9.2680
00012	11.03 %	2012	5.00	111.92	9.2666
00012	11.03 %	2012	10.00	111.81	9.2816
00012	11.03 %	2012	5.00	111.92	9.2666
00012	11.03 %	2012	5.00	111.82	9.2803
00012	11.03 %	2012	5.00	111.87	9.2734
00012	11.03 %	2012	5.00	111.90	9.2693
00012	11.03 %	2012	5.00	111.895	9.2700
00012	11.03 %	2012	5.00	111.80	9.2830
00012	11.03 %	2012	5.00	111.80	9.2830
00012	11.03 %	2012	5.00	111.81	9.2816
00012	11.03 %	2012	5.00	111.76	9.2885
00012	11.03 %	2012	5.00	111.78	9.2857
00012	11.03 %	2012	5.00	111.755	9.2892
00012	11.03 %	2012	10.00	111.76	9.2885
00012	11.03 %	2012	5.00	111.765	9.2878
00012	11.03 %	2012	10.00	111.89	9.2707
01005	9.81 %	2013	10.00	102.50	9.4494
01005	9.81 %	2013	25.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	1.00	102.51	9.4480
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	15.00	102.48	9.4522
01005	9.81 %	2013	5.00	102.50	9.4494
01005	9.81 %	2013	15.00	102.52	9.4466
01005	9.81 %	2013	10.00	102.52	9.4466

01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.485	9.4515
01005	9.81 %	2013	10.00	102.52	9.4466
01005	9.81 %	2013	10.00	102.50	9.4494
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.475	9.4529
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	10.00	102.49	9.4508
01005	9.81 %	2013	10.00	102.45	9.4565
01005	9.81 %	2013	10.00	102.48	9.4522
01005	9.81 %	2013	10.00	102.48	9.4522
01005	9.81 %	2013	1.00	102.55	9.4424
01005	9.81 %	2013	0.50	102.53	9.4452
01005	9.81 %	2013	5.00	102.47	9.4536
01005	9.81 %	2013	5.00	102.50	9.4494
01005	9.81 %	2013	10.00	102.54	9.4438
01005	9.81 %	2013	10.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	10.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.46	9.4550
01005	9.81 %	2013	5.00	102.50	9.4494
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	5.00	102.49	9.4508
01005	9.81 %	2013	3.441	102.36	9.4691
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.48	9.4522
99020	11.83 %	2014	5.00	114.78	9.8062
01001	10.47 %	2015	5.00	105.38	9.7432
01001	10.47 %	2015	1.45	105.42	9.7380
85007	11.50 %	2015	10.00	111.50	9.9427
85007	11.50 %	2015	5.00	111.10	9.9926
00015	11.43 %	2015	5.00	112.10	9.8176
00015	11.43 %	2015	5.00	112.10	9.8176
00015	11.43 %	2015	10.00	112.07	9.8212
00015	11.43 %	2015	10.00	112.06	9.8225
00015	11.43 %	2015	10.00	112.065	9.8219
00015	11.43 %	2015	2.00	112.065	9.8219
01008	10.03 %	2019	2.50	101.11	9.8955
01008	10.03 %	2019	1.00	101.20	9.8848
01008	10.03 %	2019	0.50	101.11	9.8955
01008	10.03 %	2019	5.00	101.20	9.8848
00008	10.70 %	2020	5.00	105.95	9.9873
00018	11.60 %	2020	5.00	113.31	10.0251
00018	11.60 %	2020	5.00	113.45	10.0102
Contract Date : August 25, 2001					
97011	11.15 %	2002	20.00	103.915	7.0877
97011	11.15 %	2002	10.00	103.92	7.0827
97011	11.15 %	2002	5.00	103.91	7.0927
97011	11.15 %	2002	5.00	103.92	7.0827
97011	11.15 %	2002	5.00	103.88	7.1229
94003	12.50 %	2004	5.00	112.095	7.2642
94003	12.50 %	2004	5.00	112.095	7.2642
94003	12.50 %	2004	10.00	112.095	7.2642

94003	12.50 %	2004	5.00	112.09	7.2662
94003	12.50 %	2004	5.00	112.09	7.2662
94003	12.50 %	2004	5.00	112.07	7.2742
94003	12.50 %	2004	5.00	112.08	7.2702
94003	12.50 %	2004	5.00	112.092	7.2652
94003	12.50 %	2004	15.00	112.095	7.2642
97007	12.59 %	2004	20.00	112.69	7.4936
00007	9.90 %	2005	5.00	107.62	7.4746
00007	9.90 %	2005	5.00	107.62	7.4746
00011	10.20 %	2005	5.00	109.01	7.4771
00013	11.00 %	2006	10.00	113.72	7.6048
00013	11.00 %	2006	25.00	113.70	7.6093
00013	11.00 %	2006	25.00	113.72	7.6048
00013	11.00 %	2006	5.00	113.72	7.6048
00016	11.40 %	2008	10.00	116.16	8.3133
00016	11.40 %	2008	5.00	116.16	8.3133
00016	11.40 %	2008	5.00	116.16	8.3133
00016	11.40 %	2008	5.00	116.16	8.3133
00016	11.40 %	2008	5.00	116.15	8.3150
00016	11.40 %	2008	5.00	116.17	8.3116
00016	11.40 %	2008	5.00	116.19	8.3081
00016	11.40 %	2008	5.00	116.195	8.3072
00016	11.40 %	2008	5.00	116.14	8.3168
00016	11.40 %	2008	5.00	116.14	8.3168
00016	11.40 %	2008	5.00	116.17	8.3116
99006	11.99 %	2009	5.00	117.09	8.8535
99006	11.99 %	2009	10.00	117.05	8.8601
99006	11.99 %	2009	5.00	117.70	8.7531
99006	11.99 %	2009	5.00	117.06	8.8585
99006	11.99 %	2009	5.00	117.08	8.8552
99006	11.99 %	2009	5.00	117.06	8.8585
99006	11.99 %	2009	5.00	117.07	8.8568
99006	11.99 %	2009	5.00	117.05	8.8601
99006	11.99 %	2009	5.00	117.04	8.8618
99006	11.99 %	2009	5.00	117.05	8.8601
99006	11.99 %	2009	10.00	117.06	8.8585
00014	11.30 %	2010	5.00	114.17	8.9579
00014	11.30 %	2010	5.00	114.18	8.9564
00014	11.30 %	2010	5.00	114.17	8.9579
00014	11.30 %	2010	5.00	114.18	8.9564
00014	11.30 %	2010	5.00	114.19	8.9549
00014	11.30 %	2010	5.00	114.18	8.9564
00014	11.30 %	2010	5.00	114.20	8.9533
00014	11.30 %	2010	5.00	114.18	8.9564
00014	11.30 %	2010	5.00	114.20	8.9533
00014	11.30 %	2010	5.00	114.18	8.9564
00014	11.30 %	2010	5.00	114.20	8.9533
99005	12.32 %	2011	5.00	116.88	9.5604
01007	9.39 %	2011	5.00	101.26	9.1895
01007	9.39 %	2011	10.00	101.22	9.1957
01007	9.39 %	2011	10.00	101.25	9.1910
01007	9.39 %	2011	5.00	101.26	9.1895
01007	9.39 %	2011	5.00	101.26	9.1895
01007	9.39 %	2011	1.00	101.20	9.1988
01007	9.39 %	2011	5.00	101.23	9.1941
01007	9.39 %	2011	5.00	101.23	9.1941
00017	11.50 %	2011	5.00	116.04	9.0596

00017	11.50	%	2011	15.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.06	9.0569
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	5.00	116.01	9.0637
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	115.97	9.0692
00017	11.50	%	2011	10.00	116.00	9.0651
00017	11.50	%	2011	10.00	116.02	9.0624
00017	11.50	%	2011	5.00	115.77	9.0967
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	15.00	116.05	9.0583
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	5.00	116.02	9.0624
00017	11.50	%	2011	5.00	115.98	9.0678
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	115.98	9.0678
00017	11.50	%	2011	5.00	116.02	9.0624
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.02	9.0624
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.01	9.0637
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	5.00	115.99	9.0665
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	10.00	116.04	9.0596
00017	11.50	%	2011	10.00	116.04	9.0596
00017	11.50	%	2011	5.00	115.74	9.1008
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.05	9.0583
00017	11.50	%	2011	0.50	115.85	9.0857
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.06	9.0569
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	10.00	116.00	9.0651
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	10.00	116.00	9.0651
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	116.04	9.0596
00017	11.50	%	2011	5.00	116.02	9.0624
00017	11.50	%	2011	5.00	115.90	9.0788
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	5.00	115.83	9.0884

00012	11.03	%	2012	10.00	112.12	9.2390
00012	11.03	%	2012	10.00	112.10	9.2418
00012	11.03	%	2012	5.00	112.14	9.2363
00012	11.03	%	2012	5.00	112.00	9.2554
00012	11.03	%	2012	5.00	112.00	9.2554
00012	11.03	%	2012	5.00	111.76	9.2882
00012	11.03	%	2012	5.00	112.11	9.2404
00012	11.03	%	2012	5.00	112.15	9.2349
00012	11.03	%	2012	5.00	112.15	9.2349
00012	11.03	%	2012	10.00	112.15	9.2349
00012	11.03	%	2012	5.00	112.15	9.2349
00012	11.03	%	2012	10.00	112.17	9.2322
00012	11.03	%	2012	10.00	112.17	9.2322
00012	11.03	%	2012	10.00	112.10	9.2418
00012	11.03	%	2012	5.00	112.12	9.2390
00012	11.03	%	2012	5.00	112.05	9.2486
00012	11.03	%	2012	5.00	112.05	9.2486
00012	11.03	%	2012	5.00	112.10	9.2418
00012	11.03	%	2012	10.00	112.06	9.2472
00012	11.03	%	2012	5.00	112.05	9.2486
00012	11.03	%	2012	5.00	112.04	9.2499
00012	11.03	%	2012	5.00	112.14	9.2363
00012	11.03	%	2012	10.00	112.12	9.2390
00012	11.03	%	2012	5.00	112.15	9.2349
00012	11.03	%	2012	5.00	112.05	9.2486
00012	11.03	%	2012	5.00	112.12	9.2390
00012	11.03	%	2012	5.00	112.08	9.2445
00012	11.03	%	2012	5.00	112.04	9.2499
00012	11.03	%	2012	5.00	112.12	9.2390
00012	11.03	%	2012	5.00	111.48	9.3266
00012	11.03	%	2012	1.00	111.175	9.3685
00012	11.03	%	2012	10.00	112.10	9.2418
00012	11.03	%	2012	5.00	112.13	9.2377
00012	11.03	%	2012	5.00	112.08	9.2445
00012	11.03	%	2012	5.00	112.08	9.2445
00012	11.03	%	2012	5.00	112.09	9.2431
00012	11.03	%	2012	5.00	112.15	9.2349
00012	11.03	%	2012	5.00	112.07	9.2458
00012	11.03	%	2012	5.00	112.08	9.2445
00012	11.03	%	2012	5.00	112.13	9.2377
00012	11.03	%	2012	5.00	112.11	9.2404
00012	11.03	%	2012	10.00	112.12	9.2390
00012	11.03	%	2012	10.00	112.05	9.2486
00012	11.03	%	2012	10.00	112.11	9.2404
00012	11.03	%	2012	5.00	112.01	9.2540
00012	11.03	%	2012	5.00	111.73	9.2923
00012	11.03	%	2012	5.00	112.10	9.2418
00012	11.03	%	2012	5.00	112.14	9.2363
00012	11.03	%	2012	5.00	112.10	9.2418
00012	11.03	%	2012	5.00	112.06	9.2472
00012	11.03	%	2012	5.00	112.09	9.2431
00012	11.03	%	2012	5.00	112.02	9.2527
00012	11.03	%	2012	5.00	112.03	9.2513
00012	11.03	%	2012	5.00	112.12	9.2390
00012	11.03	%	2012	5.00	112.09	9.2431
00012	11.03	%	2012	5.00	112.05	9.2486
00012	11.03	%	2012	5.00	112.08	9.2445

00012	11.03 %	2012	10.00	112.10	9.2418
00012	11.03 %	2012	5.00	112.09	9.2431
00012	11.03 %	2012	5.00	112.12	9.2390
00012	11.03 %	2012	5.00	112.08	9.2445
00012	11.03 %	2012	10.00	112.10	9.2418
00012	11.03 %	2012	40.00	112.15	9.2349
00012	11.03 %	2012	5.00	112.13	9.2377
00012	11.03 %	2012	5.00	112.10	9.2418
00012	11.03 %	2012	5.00	112.14	9.2363
00012	11.03 %	2012	5.00	112.03	9.2513
00012	11.03 %	2012	5.00	112.09	9.2431
00012	11.03 %	2012	5.00	112.08	9.2445
00012	11.03 %	2012	5.00	112.12	9.2390
00012	11.03 %	2012	5.00	112.00	9.2554
00012	11.03 %	2012	5.00	112.10	9.2418
00012	11.03 %	2012	5.00	112.11	9.2404
00012	11.03 %	2012	5.00	112.07	9.2458
00012	11.03 %	2012	5.00	111.87	9.2731
00012	11.03 %	2012	5.00	112.00	9.2554
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	10.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	10.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	10.00	102.52	9.4466
01005	9.81 %	2013	10.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	10.00	102.55	9.4424
01005	9.81 %	2013	10.00	102.55	9.4424
01005	9.81 %	2013	5.00	102.55	9.4424
01005	9.81 %	2013	10.00	102.53	9.4452
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	5.00	102.45	9.4564
01005	9.81 %	2013	10.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.50	9.4494
01005	9.81 %	2013	5.00	102.55	9.4424
01005	9.81 %	2013	5.00	102.55	9.4424
01005	9.81 %	2013	5.00	102.55	9.4424
01005	9.81 %	2013	5.00	102.55	9.4424
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	12.50	102.51	9.4480
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.52	9.4466
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	10.00	102.54	9.4438

01005	9.81 %	2013	15.00	102.55	9.4424
01005	9.81 %	2013	5.00	102.54	9.4438
01005	9.81 %	2013	5.00	102.48	9.4522
01005	9.81 %	2013	10.00	102.52	9.4466
01005	9.81 %	2013	10.00	102.55	9.4424
01005	9.81 %	2013	5.00	102.53	9.4452
01005	9.81 %	2013	5.00	102.52	9.4466
01001	10.47 %	2015	10.00	105.42	9.7379
00015	11.43 %	2015	10.00	112.10	9.8174
00015	11.43 %	2015	5.00	112.10	9.8174
00015	11.43 %	2015	10.00	112.07	9.8210
00015	11.43 %	2015	10.00	112.09	9.8186
00015	11.43 %	2015	10.00	112.09	9.8186
00015	11.43 %	2015	15.00	112.09	9.8186
01004	10.45 %	2018	5.00	104.65	9.8723
01004	10.45 %	2018	5.00	104.65	9.8723
01008	10.03 %	2019	0.50	101.30	9.8728
01008	10.03 %	2019	10.00	101.27	9.8764
01008	10.03 %	2019	10.00	101.35	9.8669
01008	10.03 %	2019	30.00	101.27	9.8764
01008	10.03 %	2019	10.00	101.27	9.8764
01008	10.03 %	2019	25.00	101.275	9.8758
01008	10.03 %	2019	0.25	101.25	9.8788
01008	10.03 %	2019	25.00	101.27	9.8764
00018	11.60 %	2020	5.00	113.35	10.0208
01006	10.25 %	2021	1.50	102.38	9.9685
01006	10.25 %	2021	5.00	102.37	9.9696
01006	10.25 %	2021	4.00	102.35	9.9719
01006	10.25 %	2021	1.00	102.35	9.9719
Total			4064.641		

B. State Government Securities

Contract Date : August 24, 2001

86215	11.00% ORISSA GOVT. 2001	0.97	100.07	7.1438
86211	11.00% MAHARASHTRA S.D. 2001	0.03	100.07	7.1438
86211	11.00% MAHARASHTRA S.D. 2001	0.08	100.07	7.1438
86211	11.00% MAHARASHTRA S.D. 2001	0.15	100.07	7.1438
Total		1.23		

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 24, 2001

07/09/2001	0.50	99.7602	6.2498
09/11/2001	26.00	98.5836	6.7919
23/11/2001	1.00	98.3390	6.7562
23/11/2001	5.00	98.3271	6.8054
23/11/2001	5.00	98.3295	6.7955

Contract Date : August 25, 2001

23/11/2001	20.00	98.3319	6.8610
23/11/2001	12.00	98.3366	6.8413

NTL

Contract Date : August 24, 2001

Contract Date : August 25, 2001

Total	360.05
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[illegible]

01007	9.39 %	2011	5.00	101.25	6.65	2
01007	9.39 %	2011	5.00	101.25	6.65	2
01007	9.39 %	2011	5.00	101.25	6.65	2
01007	9.39 %	2011	5.00	101.25	6.65	2
01005	9.81 %	2013	5.00	102.40	7.25	2
01005	9.81 %	2013	5.00	102.40	7.25	2
01003	10.71 %	2016	5.00	106.75	6.60	2
01003	10.71 %	2016	4.85	106.75	6.60	2
01003	10.71 %	2016	5.00	106.75	6.60	2
01003	10.71 %	2016	5.00	106.75	6.60	2
01003	10.71 %	2016	5.00	106.75	6.60	2
Total			253.85			

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

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 25 August 2001