

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 27 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 24, 2001				
00014	11.30 % 2010	5.00	114.04	8.9780
00014	11.30 % 2010	5.00	114.10	8.9690
00017	11.50 % 2011	5.00	115.81	9.0915
00017	11.50 % 2011	5.00	115.84	9.0874
00017	11.50 % 2011	10.00	115.87	9.0833
00012	11.03 % 2012	5.00	111.95	9.2625
00012	11.03 % 2012	5.00	111.59	9.3118
00012	11.03 % 2012	5.00	111.92	9.2666
00012	11.03 % 2012	5.00	111.76	9.2885
00012	11.03 % 2012	5.00	111.70	9.2967
00012	11.03 % 2012	5.00	112.03	9.2516
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	111.75	9.2898
00012	11.03 % 2012	5.00	111.91	9.2680
01005	9.81 % 2013	5.00	102.47	9.4536
01005	9.81 % 2013	5.00	102.48	9.4522
01008	10.03 % 2019	5.00	101.25	9.8789
Contract Date : August 25, 2001				
97011	11.15 % 2002	10.00	103.90	7.1028
97011	11.15 % 2002	5.00	103.905	7.0978
96016	13.82 % 2002	0.45	106.57	7.2771
94003	12.50 % 2004	5.00	112.07	7.2742
94003	12.50 % 2004	5.00	112.05	7.2822
94003	12.50 % 2004	10.00	112.075	7.2722
94003	12.50 % 2004	15.00	112.07	7.2742
94003	12.50 % 2004	5.00	112.05	7.2822
97007	12.59 % 2004	30.00	112.70	7.4899
97007	12.59 % 2004	5.00	112.70	7.4899
98017	11.95 % 2004	30.00	111.55	7.4606
97010	11.19 % 2005	5.00	112.65	7.4441
97010	11.19 % 2005	5.00	112.65	7.4441
99008	11.68 % 2006	5.00	115.785	7.5663
99008	11.68 % 2006	5.00	115.76	7.5722
99008	11.68 % 2006	5.00	115.81	7.5603
99008	11.68 % 2006	10.00	115.77	7.5698
99008	11.68 % 2006	5.00	115.79	7.5651
99008	11.68 % 2006	5.00	115.80	7.5627
99008	11.68 % 2006	5.00	115.78	7.5675

99008	11.68	%	2006	5.00	115.81	7.5603
99008	11.68	%	2006	5.00	115.79	7.5651
00013	11.00	%	2006	10.00	113.70	7.6093
00013	11.00	%	2006	10.00	113.70	7.6093
00013	11.00	%	2006	5.00	113.71	7.6071
00016	11.40	%	2008	10.00	116.14	8.3168
00016	11.40	%	2008	10.00	116.06	8.3306
00016	11.40	%	2008	15.00	116.07	8.3289
00016	11.40	%	2008	10.00	116.07	8.3289
00016	11.40	%	2008	5.00	116.07	8.3289
00016	11.40	%	2008	5.00	116.07	8.3289
00016	11.40	%	2008	10.00	116.07	8.3289
00016	11.40	%	2008	20.00	116.07	8.3289
00016	11.40	%	2008	10.00	116.07	8.3289
00016	11.40	%	2008	5.00	116.07	8.3289
00016	11.40	%	2008	25.00	116.07	8.3289
00016	11.40	%	2008	25.00	116.10	8.3237
00016	11.40	%	2008	10.00	116.13	8.3185
00016	11.40	%	2008	5.00	116.14	8.3168
99006	11.99	%	2009	5.00	117.01	8.8667
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	117.03	8.8634
99006	11.99	%	2009	5.00	117.07	8.8568
99006	11.99	%	2009	5.00	117.04	8.8618
99006	11.99	%	2009	5.00	117.04	8.8618
99006	11.99	%	2009	5.00	117.04	8.8618
99006	11.99	%	2009	10.00	117.06	8.8585
99006	11.99	%	2009	5.00	117.05	8.8601
99006	11.99	%	2009	10.00	117.05	8.8601
90010	11.50	%	2010	5.00	113.60	9.2053
90010	11.50	%	2010	5.00	113.60	9.2053
90010	11.50	%	2010	5.00	113.60	9.2053
90010	11.50	%	2010	5.00	113.60	9.2053
90010	11.50	%	2010	2.4147	113.55	9.2130
90010	11.50	%	2010	5.00	113.61	9.2038
98015	12.25	%	2010	0.50	116.35	9.4755
00014	11.30	%	2010	5.00	114.22	8.9503
00014	11.30	%	2010	5.00	114.15	8.9609
00014	11.30	%	2010	5.00	114.15	8.9609
00014	11.30	%	2010	10.00	114.14	8.9624
00010	10.95	%	2011	5.00	110.89	9.2289
00010	10.95	%	2011	10.00	110.90	9.2275
01007	9.39	%	2011	10.00	101.205	9.1980
01007	9.39	%	2011	0.25	101.17	9.2034
01007	9.39	%	2011	0.50	101.13	9.2096
01007	9.39	%	2011	5.00	101.21	9.1972
01007	9.39	%	2011	20.00	101.19	9.2003
01007	9.39	%	2011	5.00	101.26	9.1895
01007	9.39	%	2011	10.00	101.24	9.1926
01007	9.39	%	2011	20.00	101.18	9.2019
01007	9.39	%	2011	5.00	101.22	9.1957
01007	9.39	%	2011	5.00	101.25	9.1910
01007	9.39	%	2011	5.00	101.25	9.1910
01007	9.39	%	2011	5.00	101.23	9.1941

00017	11.50	%	2011	5.00	115.99	9.0665
00017	11.50	%	2011	10.00	116.00	9.0651
00017	11.50	%	2011	5.00	115.98	9.0678
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	5.00	115.98	9.0678
00017	11.50	%	2011	5.00	115.94	9.0733
00017	11.50	%	2011	5.00	116.03	9.0610
00017	11.50	%	2011	10.00	116.03	9.0610
00017	11.50	%	2011	10.00	115.97	9.0692
00017	11.50	%	2011	5.00	115.98	9.0678
00017	11.50	%	2011	5.00	115.97	9.0692
00017	11.50	%	2011	0.66	115.85	9.0857
00017	11.50	%	2011	10.00	115.88	9.0816
00017	11.50	%	2011	5.00	115.99	9.0665
00017	11.50	%	2011	20.00	115.98	9.0678
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	116.02	9.0624
00017	11.50	%	2011	5.00	116.00	9.0651
00017	11.50	%	2011	5.00	115.98	9.0678
00017	11.50	%	2011	5.00	115.96	9.0706
00017	11.50	%	2011	5.00	115.97	9.0692
00017	11.50	%	2011	5.00	116.01	9.0637
00017	11.50	%	2011	5.00	116.02	9.0624
00017	11.50	%	2011	5.00	115.95	9.0720
00017	11.50	%	2011	5.00	115.99	9.0665
00017	11.50	%	2011	5.00	115.98	9.0678
00017	11.50	%	2011	25.00	115.92	9.0761
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	116.03	9.0610
00017	11.50	%	2011	5.00	115.94	9.0733
00017	11.50	%	2011	5.00	115.94	9.0733
00017	11.50	%	2011	10.00	116.00	9.0651
84005	10.25	%	2012	1.00	104.18	9.6138
84005	10.25	%	2012	0.46	103.15	9.7660
00012	11.03	%	2012	0.10	112.13	9.2377
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	112.02	9.2527
00012	11.03	%	2012	5.00	112.04	9.2499
00012	11.03	%	2012	5.00	112.10	9.2418
00012	11.03	%	2012	5.00	112.08	9.2445
00012	11.03	%	2012	5.00	112.03	9.2513
00012	11.03	%	2012	5.00	112.16	9.2336
00012	11.03	%	2012	5.00	112.15	9.2349
00012	11.03	%	2012	5.00	112.08	9.2445
00012	11.03	%	2012	5.00	111.74	9.2909
00012	11.03	%	2012	1.00	111.95	9.2622
00012	11.03	%	2012	5.00	112.10	9.2418
00012	11.03	%	2012	5.00	112.03	9.2513
00012	11.03	%	2012	5.00	112.06	9.2472
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	112.04	9.2499

00012	11.03	%	2012	5.00	112.085	9.2438
00012	11.03	%	2012	5.00	112.03	9.2513
00012	11.03	%	2012	5.00	112.09	9.2431
00012	11.03	%	2012	0.25	111.42	9.3348
00012	11.03	%	2012	5.00	112.08	9.2445
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	112.03	9.2513
00012	11.03	%	2012	5.00	112.03	9.2513
00012	11.03	%	2012	5.00	111.96	9.2608
00012	11.03	%	2012	1.00	111.98	9.2581
00012	11.03	%	2012	5.00	112.055	9.2479
00012	11.03	%	2012	5.00	112.035	9.2506
01005	9.81	%	2013	10.00	102.47	9.4536
01005	9.81	%	2013	10.00	102.515	9.4473
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	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	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	5.00	102.535	9.4445
01005	9.81	%	2013	5.00	102.535	9.4445
01005	9.81	%	2013	5.00	102.535	9.4445
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	102.535	9.4445
01005	9.81	%	2013	5.00	102.535	9.4445
01005	9.81	%	2013	5.00	102.535	9.4445
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	15.00	102.52	9.4466
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	102.50	9.4494
01005	9.81	%	2013	5.00	102.50	9.4494
01005	9.81	%	2013	10.00	102.48	9.4522
01005	9.81	%	2013	1.00	102.50	9.4494
01005	9.81	%	2013	20.00	102.47	9.4536
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	5.00	102.48	9.4522
01005	9.81	%	2013	5.00	102.48	9.4522
01005	9.81	%	2013	5.00	102.48	9.4522
84010	10.50	%	2014	0.30	105.45	9.7526

99020	11.83 %	2014	5.00	114.81	9.8023
99020	11.83 %	2014	5.00	114.81	9.8023
01001	10.47 %	2015	5.00	105.45	9.7340
01001	10.47 %	2015	1.00	104.97	9.7965
00009	10.79 %	2015	0.09	106.65	9.8901
00015	11.43 %	2015	5.00	112.08	9.8198
00015	11.43 %	2015	10.00	112.06	9.8222
01004	10.45 %	2018	5.00	104.70	9.8663
01008	10.03 %	2019	5.00	101.275	9.8758
01008	10.03 %	2019	5.00	101.23	9.8812
01008	10.03 %	2019	1.00	101.25	9.8788
01008	10.03 %	2019	0.50	101.25	9.8788
01008	10.03 %	2019	1.00	101.21	9.8835
00018	11.60 %	2020	0.30	113.50	10.0048
00018	11.60 %	2020	0.50	113.10	10.0475
Contract Date : August 27, 2001					
97011	11.15 %	2002	10.00	103.905	7.0780
97011	11.15 %	2002	5.00	103.90	7.0830
97011	11.15 %	2002	5.00	103.90	7.0830
94003	12.50 %	2004	5.00	112.05	7.2730
94003	12.50 %	2004	10.00	112.06	7.2690
94003	12.50 %	2004	5.00	112.065	7.2670
94003	12.50 %	2004	5.00	112.06	7.2690
94003	12.50 %	2004	10.00	112.05	7.2730
94003	12.50 %	2004	5.00	112.07	7.2650
94003	12.50 %	2004	10.00	112.07	7.2650
94003	12.50 %	2004	5.00	112.075	7.2630
94003	12.50 %	2004	5.00	112.06	7.2690
94003	12.50 %	2004	5.00	112.06	7.2690
94003	12.50 %	2004	5.00	112.04	7.2771
94003	12.50 %	2004	10.00	112.06	7.2690
94003	12.50 %	2004	5.00	112.06	7.2690
94003	12.50 %	2004	5.00	112.06	7.2690
94003	12.50 %	2004	5.00	112.10	7.2529
94003	12.50 %	2004	5.00	112.07	7.2650
94003	12.50 %	2004	5.00	112.10	7.2529
94003	12.50 %	2004	5.00	112.075	7.2630
97007	12.59 %	2004	10.00	112.67	7.4925
97007	12.59 %	2004	10.00	112.67	7.4925
97007	12.59 %	2004	5.00	112.68	7.4888
97007	12.59 %	2004	25.00	112.68	7.4888
98011	11.75 %	2004	5.00	110.85	7.3946
98011	11.75 %	2004	5.00	110.85	7.3946
98011	11.75 %	2004	5.00	110.85	7.3946
98011	11.75 %	2004	5.00	110.84	7.3983
98011	11.75 %	2004	10.00	110.84	7.3983
98022	11.98 %	2004	25.00	112.11	7.4406
00007	9.90 %	2005	10.00	107.61	7.4747
00007	9.90 %	2005	5.00	107.65	7.4626
00011	10.20 %	2005	25.00	109.03	7.4680
00011	10.20 %	2005	5.00	109.02	7.4709
97010	11.19 %	2005	10.00	112.63	7.4451
97010	11.19 %	2005	10.00	112.66	7.4369
97010	11.19 %	2005	5.00	112.635	7.4438
97010	11.19 %	2005	5.00	112.64	7.4424

97010	11.19	%	2005	10.00	112.65	7.4396
97010	11.19	%	2005	5.00	112.65	7.4396
97010	11.19	%	2005	5.00	112.63	7.4451
97010	11.19	%	2005	5.00	112.65	7.4396
97010	11.19	%	2005	25.00	112.65	7.4396
97010	11.19	%	2005	5.00	112.635	7.4438
97010	11.19	%	2005	10.00	112.65	7.4396
97010	11.19	%	2005	10.00	112.66	7.4369
97010	11.19	%	2005	5.00	112.66	7.4369
97010	11.19	%	2005	5.00	112.65	7.4396
97010	11.19	%	2005	5.00	112.65	7.4396
97010	11.19	%	2005	5.00	112.65	7.4396
97010	11.19	%	2005	5.00	112.65	7.4396
97010	11.19	%	2005	5.00	112.65	7.4396
97010	11.19	%	2005	10.00	112.63	7.4451
97010	11.19	%	2005	5.00	112.65	7.4396
99008	11.68	%	2006	5.00	115.795	7.5603
99008	11.68	%	2006	5.00	115.78	7.5638
98005	11.75	%	2006	5.00	115.82	7.6290
98005	11.75	%	2006	5.00	115.82	7.6290
98005	11.75	%	2006	20.00	115.79	7.6361
98005	11.75	%	2006	5.00	115.80	7.6337
98005	11.75	%	2006	5.00	115.80	7.6337
98005	11.75	%	2006	5.00	115.79	7.6361
00013	11.00	%	2006	5.00	113.70	7.6062
00013	11.00	%	2006	5.00	113.71	7.6040
00013	11.00	%	2006	5.00	113.71	7.6040
00013	11.00	%	2006	5.00	113.71	7.6040
00013	11.00	%	2006	5.00	113.70	7.6062
00013	11.00	%	2006	5.00	113.71	7.6040
00013	11.00	%	2006	20.00	113.70	7.6062
98009	11.90	%	2007	5.00	117.80	7.9753
98009	11.90	%	2007	10.00	117.50	8.0349
98009	11.90	%	2007	10.00	117.77	7.9813
98009	11.90	%	2007	10.00	117.80	7.9753
98009	11.90	%	2007	10.00	117.50	8.0349
00016	11.40	%	2008	50.00	116.065	8.3284
00016	11.40	%	2008	50.00	116.06	8.3292
00016	11.40	%	2008	10.00	116.06	8.3292
00016	11.40	%	2008	5.00	116.045	8.3318
00016	11.40	%	2008	10.00	116.04	8.3327
00016	11.40	%	2008	5.00	116.08	8.3257
00016	11.40	%	2008	5.00	116.09	8.3240
00016	11.40	%	2008	5.00	116.06	8.3292
00016	11.40	%	2008	10.00	116.06	8.3292
00016	11.40	%	2008	5.00	116.05	8.3310
00016	11.40	%	2008	5.00	116.05	8.3310
00016	11.40	%	2008	10.00	116.04	8.3327
00016	11.40	%	2008	5.00	116.08	8.3257
00016	11.40	%	2008	5.00	116.03	8.3344
00016	11.40	%	2008	5.00	116.035	8.3336
00016	11.40	%	2008	5.00	116.07	8.3275
00016	11.40	%	2008	5.00	116.06	8.3292
00016	11.40	%	2008	10.00	116.08	8.3257
00016	11.40	%	2008	15.00	116.04	8.3327

00016	11.40	%	2008	5.00	116.07	8.3275
00016	11.40	%	2008	10.00	116.05	8.3310
00016	11.40	%	2008	5.00	116.06	8.3292
00016	11.40	%	2008	10.00	116.06	8.3292
00016	11.40	%	2008	10.00	116.06	8.3292
00016	11.40	%	2008	10.00	116.06	8.3292
00016	11.40	%	2008	25.00	116.03	8.3344
00016	11.40	%	2008	20.00	116.05	8.3310
00016	11.40	%	2008	5.00	116.06	8.3292
00016	11.40	%	2008	5.00	116.07	8.3275
00016	11.40	%	2008	50.00	116.06	8.3292
00016	11.40	%	2008	10.00	116.09	8.3240
00016	11.40	%	2008	5.00	116.08	8.3257
00016	11.40	%	2008	5.00	116.05	8.3310
00016	11.40	%	2008	5.00	116.05	8.3310
00016	11.40	%	2008	5.00	116.07	8.3275
00016	11.40	%	2008	5.00	116.07	8.3275
00016	11.40	%	2008	10.00	116.07	8.3275
00016	11.40	%	2008	5.00	116.04	8.3327
99006	11.99	%	2009	5.00	117.01	8.8654
99006	11.99	%	2009	5.00	117.02	8.8638
99006	11.99	%	2009	5.00	117.02	8.8638
99006	11.99	%	2009	10.00	116.985	8.8696
99006	11.99	%	2009	5.00	117.00	8.8671
99006	11.99	%	2009	5.00	117.00	8.8671
99006	11.99	%	2009	5.00	117.01	8.8654
99006	11.99	%	2009	5.00	117.04	8.8605
99004	12.29	%	2010	5.00	116.40	9.4225
00014	11.30	%	2010	5.00	114.105	8.9667
00014	11.30	%	2010	5.00	114.12	8.9644
00014	11.30	%	2010	10.00	114.11	8.9659
00014	11.30	%	2010	5.00	114.12	8.9644
00014	11.30	%	2010	5.00	114.17	8.9569
00014	11.30	%	2010	5.00	114.11	8.9659
00014	11.30	%	2010	10.00	114.13	8.9629
00014	11.30	%	2010	5.00	114.13	8.9629
00014	11.30	%	2010	5.00	114.14	8.9614
00014	11.30	%	2010	5.00	114.14	8.9614
00014	11.30	%	2010	5.00	114.12	8.9644
00014	11.30	%	2010	5.00	114.15	8.9599
00014	11.30	%	2010	5.00	114.13	8.9629
99005	12.32	%	2011	5.00	116.90	9.5564
99005	12.32	%	2011	5.00	116.90	9.5564
99005	12.32	%	2011	25.00	116.90	9.5564
01007	9.39	%	2011	5.00	101.15	9.2064
01007	9.39	%	2011	5.00	101.15	9.2064
01007	9.39	%	2011	5.00	101.15	9.2064
01007	9.39	%	2011	5.00	101.15	9.2064
01007	9.39	%	2011	10.00	101.22	9.1955
01007	9.39	%	2011	10.00	101.22	9.1955
01007	9.39	%	2011	5.00	101.205	9.1979
01007	9.39	%	2011	10.00	101.27	9.1878
01007	9.39	%	2011	5.00	101.25	9.1909
01007	9.39	%	2011	5.00	101.25	9.1909
01007	9.39	%	2011	5.00	101.25	9.1909

01007	9.39 %	2011	5.00	101.25	9.1909
01007	9.39 %	2011	5.00	101.25	9.1909
01007	9.39 %	2011	5.00	101.25	9.1909
01007	9.39 %	2011	5.00	101.25	9.1909
01007	9.39 %	2011	5.00	101.25	9.1909
01007	9.39 %	2011	10.00	101.25	9.1909
01007	9.39 %	2011	10.00	101.25	9.1909
01007	9.39 %	2011	10.00	101.27	9.1878
00017	11.50 %	2011	5.00	116.00	9.0644
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.04	9.0589
00017	11.50 %	2011	5.00	116.04	9.0589
00017	11.50 %	2011	5.00	116.02	9.0616
00017	11.50 %	2011	5.00	115.99	9.0657
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.02	9.0616
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	115.99	9.0657
00017	11.50 %	2011	5.00	116.04	9.0589
00017	11.50 %	2011	10.00	116.03	9.0603
00017	11.50 %	2011	10.00	116.01	9.0630
00017	11.50 %	2011	20.00	116.01	9.0630
00017	11.50 %	2011	5.00	116.01	9.0630
00017	11.50 %	2011	5.00	116.05	9.0575
00017	11.50 %	2011	5.00	115.99	9.0657
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.01	9.0630
00017	11.50 %	2011	5.00	115.985	9.0664
00017	11.50 %	2011	5.00	116.055	9.0568
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	115.99	9.0657
00017	11.50 %	2011	5.00	116.00	9.0644
00017	11.50 %	2011	5.00	116.01	9.0630
00017	11.50 %	2011	5.00	115.995	9.0651
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	10.00	116.06	9.0562
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	5.00	116.03	9.0603
00017	11.50 %	2011	10.00	115.98	9.0671
00017	11.50 %	2011	10.00	116.00	9.0644
00017	11.50 %	2011	10.00	116.00	9.0644
00017	11.50 %	2011	5.00	116.00	9.0644
00017	11.50 %	2011	5.00	116.00	9.0644
00017	11.50 %	2011	5.00	116.00	9.0644
00017	11.50 %	2011	5.00	116.04	9.0589
00017	11.50 %	2011	5.00	115.86	9.0836
00017	11.50 %	2011	5.00	116.05	9.0575
00017	11.50 %	2011	10.00	116.05	9.0575
00017	11.50 %	2011	5.00	116.00	9.0644
00017	11.50 %	2011	5.00	116.05	9.0575

00017	11.50	%	2011	5.00	116.03	9.0603
00017	11.50	%	2011	5.00	116.02	9.0616
00017	11.50	%	2011	5.00	116.01	9.0630
00012	11.03	%	2012	5.00	112.13	9.2371
00012	11.03	%	2012	5.00	112.12	9.2384
00012	11.03	%	2012	10.00	112.09	9.2425
00012	11.03	%	2012	5.00	112.09	9.2425
00012	11.03	%	2012	5.00	112.08	9.2439
00012	11.03	%	2012	10.00	112.12	9.2384
00012	11.03	%	2012	5.00	112.20	9.2275
00012	11.03	%	2012	5.00	112.09	9.2425
00012	11.03	%	2012	5.00	112.08	9.2439
00012	11.03	%	2012	10.00	112.08	9.2439
00012	11.03	%	2012	5.00	112.07	9.2452
00012	11.03	%	2012	25.00	112.19	9.2289
00012	11.03	%	2012	5.00	112.11	9.2398
00012	11.03	%	2012	5.00	112.13	9.2371
00012	11.03	%	2012	25.00	112.15	9.2343
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	25.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.145	9.2350
00012	11.03	%	2012	5.00	112.14	9.2357
00012	11.03	%	2012	5.00	112.14	9.2357
00012	11.03	%	2012	5.00	112.14	9.2357
00012	11.03	%	2012	5.00	112.14	9.2357
00012	11.03	%	2012	10.00	112.12	9.2384
00012	11.03	%	2012	5.00	112.12	9.2384
00012	11.03	%	2012	5.00	112.12	9.2384
00012	11.03	%	2012	15.00	112.07	9.2452
00012	11.03	%	2012	5.00	112.16	9.2330
00012	11.03	%	2012	10.00	112.10	9.2412
00012	11.03	%	2012	10.00	112.085	9.2432
00012	11.03	%	2012	5.00	112.09	9.2425
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.17	9.2316
00012	11.03	%	2012	5.00	112.16	9.2330
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.12	9.2384
00012	11.03	%	2012	5.00	112.08	9.2439
00012	11.03	%	2012	5.00	112.11	9.2398
00012	11.03	%	2012	5.00	112.17	9.2316
00012	11.03	%	2012	5.00	112.08	9.2439
00012	11.03	%	2012	5.00	112.06	9.2466
00012	11.03	%	2012	10.00	112.08	9.2439
00012	11.03	%	2012	5.00	112.12	9.2384
00012	11.03	%	2012	5.00	112.18	9.2303
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.08	9.2439
00012	11.03	%	2012	5.00	112.10	9.2412

00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.11	9.2398
00012	11.03	%	2012	5.00	112.12	9.2384
00012	11.03	%	2012	5.00	112.11	9.2398
00012	11.03	%	2012	5.00	112.10	9.2412
00012	11.03	%	2012	5.00	112.11	9.2398
00012	11.03	%	2012	5.00	112.18	9.2303
00012	11.03	%	2012	25.00	112.17	9.2316
00012	11.03	%	2012	5.00	112.07	9.2452
00012	11.03	%	2012	5.00	112.17	9.2316
00012	11.03	%	2012	5.00	112.15	9.2343
00012	11.03	%	2012	5.00	112.18	9.2303
82005	9.00	%	2013	4.60	99.30	9.0947
01005	9.81	%	2013	10.00	102.48	9.4521
01005	9.81	%	2013	5.00	102.51	9.4479
01005	9.81	%	2013	5.00	102.51	9.4479
01005	9.81	%	2013	5.00	102.51	9.4479
01005	9.81	%	2013	5.00	102.48	9.4521
01005	9.81	%	2013	5.00	102.49	9.4507
01005	9.81	%	2013	15.00	102.50	9.4493
01005	9.81	%	2013	10.00	102.485	9.4514
01005	9.81	%	2013	5.00	102.48	9.4521
01005	9.81	%	2013	10.00	102.48	9.4521
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	10.00	102.50	9.4493
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	5.00	102.48	9.4521
01005	9.81	%	2013	10.00	102.485	9.4514
01005	9.81	%	2013	10.00	102.485	9.4514
01005	9.81	%	2013	10.00	102.48	9.4521
01005	9.81	%	2013	5.00	102.53	9.4451
01005	9.81	%	2013	5.00	102.525	9.4458
01005	9.81	%	2013	5.00	102.45	9.4563
01005	9.81	%	2013	10.00	102.48	9.4521
01005	9.81	%	2013	10.00	102.475	9.4528
01005	9.81	%	2013	5.00	102.505	9.4486
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	10.00	102.51	9.4479
01005	9.81	%	2013	10.00	102.485	9.4514
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	5.00	102.49	9.4507
01005	9.81	%	2013	5.00	102.48	9.4521
01005	9.81	%	2013	5.00	102.50	9.4493
01005	9.81	%	2013	5.00	102.52	9.4465
99020	11.83	%	2014	5.00	114.83	9.7995
99020	11.83	%	2014	5.00	114.83	9.7995
01001	10.47	%	2015	10.00	105.40	9.7402
01001	10.47	%	2015	5.00	105.40	9.7402
01001	10.47	%	2015	5.00	105.40	9.7402
01001	10.47	%	2015	10.00	105.41	9.7389
01001	10.47	%	2015	0.45	105.45	9.7337

00015	11.43 %	2015	0.45	111.90	9.8414
00015	11.43 %	2015	10.00	112.08	9.8194
00015	11.43 %	2015	5.00	112.03	9.8255
00015	11.43 %	2015	5.00	112.03	9.8255
00015	11.43 %	2015	10.00	112.03	9.8255
00015	11.43 %	2015	50.00	112.09	9.8181
00015	11.43 %	2015	10.00	112.09	9.8181
01004	10.45 %	2018	10.00	104.62	9.8758
01004	10.45 %	2018	5.00	104.65	9.8723
01004	10.45 %	2018	5.00	104.60	9.8782
01008	10.03 %	2019	10.00	101.25	9.8786
01008	10.03 %	2019	10.00	101.27	9.8763
00008	10.70 %	2020	1.00	106.00	9.9816
00018	11.60 %	2020	5.00	113.46	10.0089
01006	10.25 %	2021	5.00	102.40	9.9662
01006	10.25 %	2021	5.00	102.40	9.9662
01006	10.25 %	2021	0.25	102.45	9.9604
Total			3812.0247		

B. State Government Securities

Contract Date : August 27, 2001					
00206	11% AP SDL	2010	2.00	109.50	9.3609
Total			2.00		

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 25, 2001					
09/11/2001			20.00	98.6283	6.6611
23/11/2001			5.00	98.3753	6.6795
23/11/2001			7.50	98.3753	6.6795
Contract Date : August 27, 2001					
31/08/2001			0.225	99.9244	6.8848
31/08/2001			33.50	99.9239	6.9304
07/09/2001			1.50	99.8120	6.2328
Total			67.725		

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

Contract Date : August 25, 2001					
13/09/2001			5.00	99.6815	6.1213
Total			5.00		

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

Contract Date : August 25, 2001					
31/05/2002			25.00	94.8736	7.0496
Contract Date : August 27, 2001					
08/04/2002			0.40	95.8811	6.9807
09/08/2002			16.00	93.6352	7.1305
09/08/2002			4.00	93.6603	7.1004
09/08/2002			5.00	93.6269	7.1404
23/08/2002			2.00	93.4040	7.1205
23/08/2002			5.00	93.4213	7.1005

23/08/2002	25.00	93.3954	7.1304
23/08/2002	25.00	93.3954	7.1304
23/08/2002	5.00	93.3954	7.1304
23/08/2002	5.00	93.3954	7.1304
23/08/2002	5.00	93.3954	7.1304
23/08/2002	10.00	93.3954	7.1304
23/08/2002	15.00	93.3954	7.1304
Total	147.40		

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					
98031	11.47 % 2001	30.00	101.17	6.70	1
76004	6.50 % 2002	25.00	99.25	6.50	3
76004	6.50 % 2002	25.00	99.25	6.50	3
94010	11.55 % 2002(INSTAL	15.00	105.00	6.50	1
98004	11.10 % 2003	20.00	105.90	6.60	3
98004	11.10 % 2003	20.00	105.90	6.60	3
97008	11.83 % 2003	25.00	108.02	6.60	3
98020	11.78 % 2003	15.00	108.25	6.60	3
94003	12.50 % 2004	75.00	112.05	6.75	1
94003	12.50 % 2004	1.70	112.00	6.90	1
94003	12.50 % 2004	75.00	112.05	6.75	1
98001	11.57 % 2004	10.00	110.00	6.50	1
98008	11.50 % 2004	10.00	109.65	6.75	3
97007	12.59 % 2004	25.00	112.70	6.50	3
97007	12.59 % 2004	25.00	112.70	6.50	3
97007	12.59 % 2004	25.00	112.70	6.50	3
97007	12.59 % 2004	25.00	112.70	6.50	3
00011	10.20 % 2005	40.00	109.00	6.75	3
00011	10.20 % 2005	25.00	109.00	6.85	3
00011	10.20 % 2005	25.00	109.00	6.85	3
97010	11.19 % 2005	25.00	112.65	6.75	7
97010	11.19 % 2005	25.00	112.65	6.75	7
97010	11.19 % 2005	25.00	112.65	6.75	7
99008	11.68 % 2006	45.00	115.75	6.65	3
98005	11.75 % 2006	15.00	115.90	6.60	3
98005	11.75 % 2006	15.00	115.90	6.60	3
00013	11.00 % 2006	25.00	113.90	6.75	7
00013	11.00 % 2006	25.00	113.90	6.75	7
00013	11.00 % 2006	25.00	113.90	6.75	7
99005	12.32 % 2011	25.00	116.90	6.50	3
01007	9.39 % 2011	25.00	101.25	6.85	3
01007	9.39 % 2011	25.00	101.25	6.85	3
01007	9.39 % 2011	45.00	101.18	6.65	3
01007	9.39 % 2011	25.00	101.15	6.50	3
00017	11.50 % 2011	25.00	116.00	6.65	3
01005	9.81 % 2013	15.00	102.50	6.55	3
01005	9.81 % 2013	15.00	102.50	6.55	3

01005	9.81 %	2013	15.00	102.50	6.55	3
01005	9.81 %	2013	65.00	102.50	6.65	3
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	5.00	102.45	6.80	1
01005	9.81 %	2013	25.00	102.50	6.50	3
01005	9.81 %	2013	25.00	102.50	6.50	3
01005	9.81 %	2013	25.00	102.50	6.50	3
01005	9.81 %	2013	25.00	102.50	6.50	3
00015	11.43 %	2015	5.00	100.00	8.35	4
00015	11.43 %	2015	25.00	111.90	6.50	3
01003	10.71 %	2016	5.00	106.65	6.70	1
01003	10.71 %	2016	5.00	106.65	6.70	1
01003	10.71 %	2016	5.00	106.65	6.70	1
01003	10.71 %	2016	5.00	106.65	6.70	1
01003	10.71 %	2016	5.00	106.65	6.70	1
01003	10.71 %	2016	5.00	106.65	6.70	1
01003	10.71 %	2016	5.00	106.65	6.70	1
01003	10.71 %	2016	5.00	106.65	6.50	1
01003	10.71 %	2016	5.00	106.65	6.50	1
00018	11.60 %	2020	5.00	113.40	6.70	1
00018	11.60 %	2020	5.00	113.40	6.70	1
00018	11.60 %	2020	5.00	113.40	6.70	1
00018	11.60 %	2020	5.00	113.40	6.70	1
00018	11.60 %	2020	5.00	113.40	6.70	1
00018	11.60 %	2020	5.00	113.40	6.70	1
00018	11.60 %	2020	5.00	113.40	6.70	1
01006	10.25 %	2021	92.00	102.00	6.70	3
01006	10.25 %	2021	15.00	102.35	6.55	3
01006	10.25 %	2021	15.00	102.35	6.55	3
01006	10.25 %	2021	100.00	102.00	6.75	7
Total			1553.70			

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)

16/11/2001	25.00	98.5134	6.50	3
16/11/2001	25.00	98.5134	6.50	3

Total 50.00
 (iii) 182 Day Bills (Maturity-wise)
 (DD/MM/YYYY)

NIL

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

09/08/2002	25.00	93.6352	6.50	3
09/08/2002	25.00	93.6352	6.50	3
09/08/2002	25.00	93.6352	6.50	3
09/08/2002	25.00	93.6352	6.50	3
Total	100.00			

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 27 August 2001

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