

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 10 May 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 : May 09, 2001				
97011	11.15 % 2002	25.00	102.80	8.8186
97011	11.15 % 2002	10.00	102.80	8.8186
97011	11.15 % 2002	5.00	102.80	8.8186
94003	12.50 % 2004	5.00	108.71	8.9818
94003	12.50 % 2004	5.00	108.705	8.9837
94003	12.50 % 2004	5.00	108.71	8.9818
94003	12.50 % 2004	5.00	108.695	8.9876
94003	12.50 % 2004	15.00	108.695	8.9876
94003	12.50 % 2004	10.00	108.695	8.9876
94003	12.50 % 2004	5.00	108.70	8.9857
97010	11.19 % 2005	5.00	107.10	9.1313
97010	11.19 % 2005	5.00	107.12	9.1257
97010	11.19 % 2005	5.00	107.11	9.1285
95012	14.00 % 2005 (INSTA	0.05	112.50	10.3407
99008	11.68 % 2006	5.00	109.26	9.2878
99008	11.68 % 2006	10.00	109.28	9.2829
98005	11.75 % 2006	5.00	109.44	9.3169
98005	11.75 % 2006	5.00	109.42	9.3218
98005	11.75 % 2006	5.00	109.40	9.3267
98005	11.75 % 2006	5.00	109.44	9.3169
00013	11.00 % 2006	15.00	107.09	9.2493
00013	11.00 % 2006	5.00	107.12	9.2423
00013	11.00 % 2006	10.00	107.13	9.2399
00013	11.00 % 2006	5.00	107.14	9.2376
98009	11.90 % 2007	5.00	110.65	9.5404
98009	11.90 % 2007	5.00	110.65	9.5404
98009	11.90 % 2007	5.00	110.60	9.5508
98009	11.90 % 2007	5.00	110.65	9.5404
98007	12.00 % 2008	5.00	109.75	10.0236
00016	11.40 % 2008	10.00	108.65	9.7139
00016	11.40 % 2008	5.00	108.70	9.7047
00016	11.40 % 2008	5.00	108.68	9.7084
00016	11.40 % 2008	10.00	108.66	9.7121
00016	11.40 % 2008	5.00	108.72	9.7010
00016	11.40 % 2008	5.00	108.70	9.7047
00016	11.40 % 2008	5.00	108.68	9.7084
00016	11.40 % 2008	5.00	108.71	9.7029
00016	11.40 % 2008	5.00	108.70	9.7047
99006	11.99 % 2009	5.00	110.26	10.0736

99006	11.99	%	2009	5.00	110.26	10.0736
99006	11.99	%	2009	5.00	110.24	10.0771
99006	11.99	%	2009	10.00	110.25	10.0754
99006	11.99	%	2009	5.00	110.26	10.0736
99006	11.99	%	2009	5.00	110.24	10.0771
99006	11.99	%	2009	5.00	110.24	10.0771
99004	12.29	%	2010	5.00	110.85	10.3636
00014	11.30	%	2010	5.00	107.88	9.9678
00014	11.30	%	2010	5.00	107.84	9.9742
00014	11.30	%	2010	5.00	107.85	9.9726
00014	11.30	%	2010	5.00	107.88	9.9678
00014	11.30	%	2010	5.00	107.82	9.9774
00014	11.30	%	2010	5.00	107.84	9.9742
00014	11.30	%	2010	5.00	107.85	9.9726
00014	11.30	%	2010	10.00	107.81	9.9790
00014	11.30	%	2010	5.00	107.90	9.9646
00014	11.30	%	2010	5.00	107.89	9.9662
00014	11.30	%	2010	5.00	107.87	9.9694
00010	10.95	%	2011	1.00	105.10	10.1276
00010	10.95	%	2011	5.00	105.255	10.1036
00017	11.50	%	2011	5.00	108.91	10.1051
00017	11.50	%	2011	5.00	108.99	10.0933
00017	11.50	%	2011	5.00	108.97	10.0963
00017	11.50	%	2011	5.00	108.995	10.0926
00017	11.50	%	2011	10.00	108.97	10.0963
00017	11.50	%	2011	5.00	109.00	10.0919
00017	11.50	%	2011	5.00	109.00	10.0919
00017	11.50	%	2011	5.00	108.99	10.0933
00017	11.50	%	2011	5.00	108.98	10.0948
00017	11.50	%	2011	10.00	109.00	10.0919
00017	11.50	%	2011	5.00	109.00	10.0919
00017	11.50	%	2011	5.00	109.00	10.0919
00017	11.50	%	2011	5.00	109.00	10.0919
00017	11.50	%	2011	5.00	108.98	10.0948
00017	11.50	%	2011	5.00	108.90	10.1066
00017	11.50	%	2011	5.00	109.00	10.0919
00017	11.50	%	2011	5.00	108.92	10.1036
00017	11.50	%	2011	5.00	108.91	10.1051
00017	11.50	%	2011	5.00	108.99	10.0933
00017	11.50	%	2011	5.00	108.98	10.0948
00017	11.50	%	2011	5.00	108.98	10.0948
00017	11.50	%	2011	5.00	108.97	10.0963
00017	11.50	%	2011	5.00	108.97	10.0963
84005	10.25	%	2012	2.00	100.20	10.2173
84005	10.25	%	2012	1.00	100.20	10.2173
00012	11.03	%	2012	5.00	105.75	10.1536
00012	11.03	%	2012	5.00	105.75	10.1536
00012	11.03	%	2012	5.00	105.75	10.1536
00012	11.03	%	2012	15.00	105.75	10.1536
00012	11.03	%	2012	5.00	105.77	10.1507
00012	11.03	%	2012	5.00	105.85	10.1391
84010	10.50	%	2014	3.00	100.95	10.3666
00015	11.43	%	2015	0.03	108.25	10.3078
00015	11.43	%	2015	5.00	107.84	10.3603
00015	11.43	%	2015	5.00	107.87	10.3564

00015	11.43 %	2015	5.00	107.87	10.3564
00015	11.43 %	2015	5.00	107.815	10.3635
00015	11.43 %	2015	5.00	107.82	10.3628
00015	11.43 %	2015	2.00	107.74	10.3731
00015	11.43 %	2015	5.00	107.88	10.3551
00015	11.43 %	2015	5.00	107.90	10.3526
00015	11.43 %	2015	5.00	107.82	10.3628
00015	11.43 %	2015	5.00	107.82	10.3628
00015	11.43 %	2015	5.00	107.82	10.3628
00015	11.43 %	2015	5.00	107.81	10.3641
00015	11.43 %	2015	5.00	107.88	10.3551
00015	11.43 %	2015	5.00	107.84	10.3603
00015	11.43 %	2015	2.00	107.68	10.3808
00015	11.43 %	2015	5.00	107.83	10.3616
00015	11.43 %	2015	5.00	107.82	10.3628
00015	11.43 %	2015	5.00	107.90	10.3526
00015	11.43 %	2015	5.00	107.87	10.3564
00015	11.43 %	2015	5.00	107.87	10.3564
00015	11.43 %	2015	5.00	107.80	10.3654
00015	11.43 %	2015	5.00	107.83	10.3616
00015	11.43 %	2015	5.00	107.85	10.3590
00015	11.43 %	2015	5.00	107.90	10.3526
00015	11.43 %	2015	5.00	107.87	10.3564
01003	10.71 %	2016	5.00	102.54	10.3702
01003	10.71 %	2016	5.00	102.58	10.3650
01003	10.71 %	2016	5.00	102.58	10.3650
01003	10.71 %	2016	5.00	102.83	10.3324
01003	10.71 %	2016	5.00	102.50	10.3755
01003	10.71 %	2016	5.00	102.50	10.3755
01003	10.71 %	2016	5.00	102.50	10.3755
01003	10.71 %	2016	5.00	102.61	10.3611
01003	10.71 %	2016	5.00	102.60	10.3624
01003	10.71 %	2016	1.00	102.60	10.3624
01003	10.71 %	2016	5.00	102.58	10.3650
01003	10.71 %	2016	5.00	102.575	10.3657
01003	10.71 %	2016	5.00	102.575	10.3657
01004	10.45 %	2018	3.00	100.30	10.4112
01004	10.45 %	2018	1.25	100.39	10.3998
01004	10.45 %	2018	0.50	100.33	10.4074
01004	10.45 %	2018	10.00	100.22	10.4213
00008	10.70 %	2020	0.75	100.80	10.5998
00008	10.70 %	2020	0.50	100.70	10.6121
00008	10.70 %	2020	1.00	100.50	10.6367
00008	10.70 %	2020	1.50	100.76	10.6047
00018	11.60 %	2020	0.02	108.00	10.6187
00018	11.60 %	2020	1.00	107.85	10.6359
00018	11.60 %	2020	5.00	107.77	10.6451
00018	11.60 %	2020	5.00	107.77	10.6451
00018	11.60 %	2020	10.00	107.77	10.6451
00018	11.60 %	2020	5.00	107.77	10.6451
00018	11.60 %	2020	5.00	107.77	10.6451
00018	11.60 %	2020	5.00	107.76	10.6463
00018	11.60 %	2020	5.00	107.79	10.6428
Contract Date : May 10, 2001					
97011	11.15 %	2002	10.00	102.79	8.8220

97011	11.15 %	2002	10.00	102.79	8.8220
97011	11.15 %	2002	5.00	102.825	8.7937
97011	11.15 %	2002	5.00	102.83	8.7897
97011	11.15 %	2002	5.00	102.83	8.7897
97011	11.15 %	2002	5.00	102.81	8.8058
94010	11.55 %	2002	2.00	103.78	8.8256
94003	12.50 %	2004	5.00	108.72	8.9750
94003	12.50 %	2004	5.00	108.72	8.9750
94003	12.50 %	2004	10.00	108.73	8.9712
94003	12.50 %	2004	5.00	108.73	8.9712
94003	12.50 %	2004	5.00	108.725	8.9731
94003	12.50 %	2004	5.00	108.74	8.9674
94003	12.50 %	2004	5.00	108.75	8.9636
94003	12.50 %	2004	5.00	108.74	8.9674
94003	12.50 %	2004	5.00	108.73	8.9712
94003	12.50 %	2004	5.00	108.735	8.9693
94003	12.50 %	2004	5.00	108.74	8.9674
94003	12.50 %	2004	10.00	108.73	8.9712
94003	12.50 %	2004	5.00	108.73	8.9712
94003	12.50 %	2004	5.00	108.74	8.9674
94003	12.50 %	2004	10.00	108.73	8.9712
94003	12.50 %	2004	5.00	108.74	8.9674
94003	12.50 %	2004	10.00	108.74	8.9674
94003	12.50 %	2004	5.00	108.74	8.9674
00007	9.90 %	2005	5.00	102.41	9.1561
00007	9.90 %	2005	5.00	102.41	9.1561
00007	9.90 %	2005	20.00	102.41	9.1561
00007	9.90 %	2005	1.00	101.10	9.5559
00007	9.90 %	2005	5.00	102.38	9.1652
00007	9.90 %	2005	5.00	102.40	9.1592
00011	10.20 %	2005	5.00	103.49	9.1670
97010	11.19 %	2005	0.80	107.00	9.1578
97010	11.19 %	2005	5.00	107.15	9.1164
97010	11.19 %	2005	5.00	107.16	9.1136
97010	11.19 %	2005	5.00	107.15	9.1164
97010	11.19 %	2005	5.00	107.165	9.1122
97010	11.19 %	2005	5.00	107.18	9.1081
97010	11.19 %	2005	5.00	107.12	9.1247
97010	11.19 %	2005	5.00	107.17	9.1109
97010	11.19 %	2005	5.00	107.17	9.1109
99008	11.68 %	2006	5.00	109.31	9.2745
99008	11.68 %	2006	5.00	109.395	9.2538
99008	11.68 %	2006	5.00	109.395	9.2538
99008	11.68 %	2006	5.00	109.25	9.2891
99008	11.68 %	2006	5.00	109.34	9.2672
99008	11.68 %	2006	5.00	109.32	9.2720
98005	11.75 %	2006	5.00	109.52	9.2964
98005	11.75 %	2006	5.00	109.515	9.2976
98005	11.75 %	2006	5.00	109.485	9.3049
98005	11.75 %	2006	5.00	109.52	9.2964
98005	11.75 %	2006	10.00	109.50	9.3012
98005	11.75 %	2006	5.00	109.45	9.3134
00013	11.00 %	2006	5.00	107.18	9.2275
00013	11.00 %	2006	5.00	107.19	9.2251
00013	11.00 %	2006	5.00	107.19	9.2251

00013	11.00	%	2006	10.00	107.20	9.2228
00013	11.00	%	2006	5.00	107.20	9.2228
00013	11.00	%	2006	5.00	107.19	9.2251
00013	11.00	%	2006	15.00	107.14	9.2369
00013	11.00	%	2006	5.00	107.19	9.2251
98009	11.90	%	2007	5.00	110.72	9.5253
98009	11.90	%	2007	5.00	110.73	9.5232
98009	11.90	%	2007	10.00	110.70	9.5294
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.80	9.6859
00016	11.40	%	2008	5.00	108.78	9.6896
00016	11.40	%	2008	5.00	108.79	9.6877
00016	11.40	%	2008	5.00	108.80	9.6859
00016	11.40	%	2008	5.00	108.73	9.6988
00016	11.40	%	2008	5.00	108.80	9.6859
00016	11.40	%	2008	5.00	108.80	9.6859
00016	11.40	%	2008	10.00	108.79	9.6877
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	10.00	108.76	9.6932
00016	11.40	%	2008	5.00	108.74	9.6969
00016	11.40	%	2008	5.00	108.76	9.6932
00016	11.40	%	2008	5.00	108.82	9.6822
00016	11.40	%	2008	10.00	108.77	9.6914
00016	11.40	%	2008	5.00	108.79	9.6877
00016	11.40	%	2008	5.00	108.80	9.6859
00016	11.40	%	2008	5.00	108.74	9.6969
00016	11.40	%	2008	5.00	108.74	9.6969
00016	11.40	%	2008	5.00	108.81	9.6841
00016	11.40	%	2008	15.00	108.81	9.6841
00016	11.40	%	2008	5.00	108.74	9.6969
00016	11.40	%	2008	10.00	108.74	9.6969
00016	11.40	%	2008	5.00	108.80	9.6859
00016	11.40	%	2008	5.00	108.80	9.6859
00016	11.40	%	2008	10.00	108.805	9.6850
00016	11.40	%	2008	5.00	108.73	9.6988
00016	11.40	%	2008	10.00	108.77	9.6914
00016	11.40	%	2008	5.00	108.77	9.6914
00016	11.40	%	2008	5.00	108.74	9.6969
00016	11.40	%	2008	5.00	108.76	9.6932
00016	11.40	%	2008	5.00	108.76	9.6932
00016	11.40	%	2008	5.00	108.82	9.6822
00016	11.40	%	2008	5.00	108.82	9.6822
00016	11.40	%	2008	5.00	108.77	9.6914
00016	11.40	%	2008	5.00	108.74	9.6969
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.75	9.6951
00016	11.40	%	2008	5.00	108.77	9.6914
00016	11.40	%	2008	5.00	108.73	9.6988

00016	11.40 %	2008	5.00	108.80	9.6859
00016	11.40 %	2008	10.00	108.80	9.6859
00016	11.40 %	2008	5.00	108.80	9.6859
00016	11.40 %	2008	10.00	108.80	9.6859
00016	11.40 %	2008	5.00	108.75	9.6951
00016	11.40 %	2008	5.00	108.75	9.6951
00016	11.40 %	2008	5.00	108.75	9.6951
00016	11.40 %	2008	5.00	108.725	9.6997
99006	11.99 %	2009	5.00	110.35	10.0574
99006	11.99 %	2009	5.00	110.32	10.0626
99006	11.99 %	2009	5.00	110.34	10.0592
99006	11.99 %	2009	5.00	110.40	10.0487
99006	11.99 %	2009	5.00	110.40	10.0487
99006	11.99 %	2009	10.00	110.30	10.0661
99006	11.99 %	2009	5.00	110.275	10.0705
99006	11.99 %	2009	5.00	110.35	10.0574
99006	11.99 %	2009	10.00	110.36	10.0557
99006	11.99 %	2009	10.00	110.36	10.0557
99006	11.99 %	2009	5.00	110.37	10.0539
99006	11.99 %	2009	10.00	110.30	10.0661
99006	11.99 %	2009	5.00	110.34	10.0592
99006	11.99 %	2009	5.00	110.30	10.0661
99004	12.29 %	2010	25.00	110.95	10.3467
99004	12.29 %	2010	10.00	110.95	10.3467
99004	12.29 %	2010	10.00	110.95	10.3467
99004	12.29 %	2010	5.00	111.03	10.3336
99004	12.29 %	2010	5.00	111.03	10.3336
99004	12.29 %	2010	5.00	111.00	10.3385
99004	12.29 %	2010	5.00	111.00	10.3385
99004	12.29 %	2010	20.00	111.00	10.3385
99004	12.29 %	2010	5.00	111.00	10.3385
99004	12.29 %	2010	5.00	111.00	10.3385
00014	11.30 %	2010	5.00	108.01	9.9468
00014	11.30 %	2010	5.00	107.93	9.9596
00014	11.30 %	2010	5.00	107.93	9.9596
00014	11.30 %	2010	5.00	108.00	9.9484
00014	11.30 %	2010	5.00	108.00	9.9484
00014	11.30 %	2010	5.00	107.98	9.9516
00014	11.30 %	2010	5.00	108.00	9.9484
00014	11.30 %	2010	5.00	108.00	9.9484
00014	11.30 %	2010	5.00	107.94	9.9580
00014	11.30 %	2010	10.00	108.00	9.9484
00014	11.30 %	2010	5.00	107.91	9.9628
00014	11.30 %	2010	5.00	108.00	9.9484
00014	11.30 %	2010	5.00	108.01	9.9468
00014	11.30 %	2010	10.00	108.00	9.9484
00014	11.30 %	2010	5.00	107.92	9.9612
00014	11.30 %	2010	5.00	107.97	9.9532
00014	11.30 %	2010	5.00	107.90	9.9644
00014	11.30 %	2010	5.00	107.905	9.9636
00014	11.30 %	2010	5.00	108.02	9.9452
99005	12.32 %	2011	10.00	111.24	10.4449
00010	10.95 %	2011	5.00	105.45	10.0733
00010	10.95 %	2011	5.00	105.36	10.0873
00010	10.95 %	2011	5.00	105.40	10.0811

00010	10.95 %	2011	5.00	105.40	10.0811
00010	10.95 %	2011	5.00	105.42	10.0780
00010	10.95 %	2011	5.00	105.40	10.0811
00010	10.95 %	2011	5.00	105.41	10.0795
00010	10.95 %	2011	5.00	105.31	10.0950
00010	10.95 %	2011	5.00	105.27	10.1012
00017	11.50 %	2011	5.00	109.05	10.0844
00017	11.50 %	2011	5.00	109.05	10.0844
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.14	10.0712
00017	11.50 %	2011	10.00	109.14	10.0712
00017	11.50 %	2011	10.00	109.145	10.0704
00017	11.50 %	2011	5.00	109.12	10.0741
00017	11.50 %	2011	5.00	109.14	10.0712
00017	11.50 %	2011	5.00	109.12	10.0741
00017	11.50 %	2011	5.00	109.14	10.0712
00017	11.50 %	2011	5.00	109.12	10.0741
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.10	10.0771
00017	11.50 %	2011	10.00	109.10	10.0771
00017	11.50 %	2011	5.00	109.05	10.0844
00017	11.50 %	2011	5.00	109.06	10.0829
00017	11.50 %	2011	5.00	109.06	10.0829
00017	11.50 %	2011	25.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.09	10.0785
00017	11.50 %	2011	5.00	109.07	10.0815
00017	11.50 %	2011	5.00	109.07	10.0815
00017	11.50 %	2011	5.00	109.08	10.0800
00017	11.50 %	2011	5.00	109.08	10.0800
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.09	10.0785
00017	11.50 %	2011	5.00	109.07	10.0815
00017	11.50 %	2011	5.00	109.06	10.0829
00017	11.50 %	2011	5.00	109.10	10.0771
00017	11.50 %	2011	5.00	109.07	10.0815
00017	11.50 %	2011	5.00	109.10	10.0771
00017	11.50 %	2011	5.00	109.115	10.0749
00017	11.50 %	2011	5.00	109.05	10.0844
00017	11.50 %	2011	5.00	109.12	10.0741
00017	11.50 %	2011	5.00	109.05	10.0844
00017	11.50 %	2011	5.00	109.06	10.0829
00017	11.50 %	2011	5.00	109.12	10.0741
00017	11.50 %	2011	5.00	109.04	10.0859
00017	11.50 %	2011	10.00	109.11	10.0756
00017	11.50 %	2011	10.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.03	10.0874
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.11	10.0756
00017	11.50 %	2011	5.00	109.07	10.0815
00017	11.50 %	2011	5.00	109.07	10.0815

00017	11.50	%	2011	5.00	109.09	10.0785
00017	11.50	%	2011	5.00	109.11	10.0756
00017	11.50	%	2011	5.00	109.05	10.0844
00017	11.50	%	2011	5.00	109.04	10.0859
00017	11.50	%	2011	5.00	109.07	10.0815
00017	11.50	%	2011	5.00	109.05	10.0844
00017	11.50	%	2011	10.00	109.07	10.0815
00017	11.50	%	2011	5.00	109.03	10.0874
00017	11.50	%	2011	5.00	109.11	10.0756
00017	11.50	%	2011	5.00	109.06	10.0829
00017	11.50	%	2011	5.00	109.07	10.0815
00017	11.50	%	2011	5.00	109.11	10.0756
00017	11.50	%	2011	5.00	109.04	10.0859
00012	11.03	%	2012	0.50	105.77	10.1506
00012	11.03	%	2012	5.00	105.88	10.1346
00012	11.03	%	2012	5.00	105.88	10.1346
00012	11.03	%	2012	5.00	105.88	10.1346
00012	11.03	%	2012	1.00	105.62	10.1725
00012	11.03	%	2012	5.00	105.88	10.1346
00012	11.03	%	2012	5.00	105.86	10.1375
00012	11.03	%	2012	10.00	105.87	10.1361
00012	11.03	%	2012	5.00	105.79	10.1477
00012	11.03	%	2012	5.00	105.79	10.1477
00012	11.03	%	2012	5.00	105.85	10.1390
00012	11.03	%	2012	5.00	105.87	10.1361
00012	11.03	%	2012	5.00	105.79	10.1477
00012	11.03	%	2012	5.00	105.79	10.1477
00012	11.03	%	2012	5.00	105.78	10.1492
00012	11.03	%	2012	5.00	105.80	10.1462
00012	11.03	%	2012	5.00	105.85	10.1390
00012	11.03	%	2012	5.00	105.89	10.1332
00012	11.03	%	2012	5.00	105.85	10.1390
00012	11.03	%	2012	5.00	105.86	10.1375
00012	11.03	%	2012	5.00	105.87	10.1361
00012	11.03	%	2012	5.00	105.89	10.1332
00012	11.03	%	2012	5.00	105.79	10.1477
00012	11.03	%	2012	5.00	105.80	10.1462
00012	11.03	%	2012	5.00	105.78	10.1492
98021	12.40	%	2013	5.00	112.46	10.5599
98021	12.40	%	2013	5.00	112.46	10.5599
98021	12.40	%	2013	10.00	112.46	10.5599
98021	12.40	%	2013	15.00	112.45	10.5613
98021	12.40	%	2013	5.00	112.45	10.5613
98021	12.40	%	2013	5.00	112.45	10.5613
01001	10.47	%	2015	5.00	100.80	10.3551
01001	10.47	%	2015	5.00	100.80	10.3551
01001	10.47	%	2015	10.00	100.85	10.3482
01001	10.47	%	2015	0.50	100.85	10.3482
00009	10.79	%	2015	5.00	103.15	10.3583
00015	11.43	%	2015	5.00	108.05	10.3333
00015	11.43	%	2015	5.00	108.05	10.3333
00015	11.43	%	2015	5.00	107.97	10.3435
00015	11.43	%	2015	5.00	107.95	10.3461
00015	11.43	%	2015	5.00	107.94	10.3474
00015	11.43	%	2015	5.00	107.94	10.3474

00015	11.43 %	2015	5.00	107.94	10.3474
00015	11.43 %	2015	5.00	107.93	10.3486
00015	11.43 %	2015	5.00	107.95	10.3461
00015	11.43 %	2015	5.00	107.97	10.3435
00015	11.43 %	2015	5.00	107.98	10.3422
00015	11.43 %	2015	10.00	108.05	10.3333
00015	11.43 %	2015	5.00	108.04	10.3346
00015	11.43 %	2015	5.00	107.95	10.3461
00015	11.43 %	2015	5.00	107.95	10.3461
00015	11.43 %	2015	5.00	108.03	10.3358
00015	11.43 %	2015	5.00	108.05	10.3333
00015	11.43 %	2015	5.00	108.00	10.3397
00015	11.43 %	2015	5.00	108.00	10.3397
00015	11.43 %	2015	20.00	107.98	10.3422
00015	11.43 %	2015	5.00	107.96	10.3448
00015	11.43 %	2015	5.00	108.04	10.3346
00015	11.43 %	2015	10.00	108.04	10.3346
00015	11.43 %	2015	5.00	108.05	10.3333
00015	11.43 %	2015	5.00	108.05	10.3333
00015	11.43 %	2015	5.00	108.05	10.3333
00015	11.43 %	2015	5.00	107.95	10.3461
00015	11.43 %	2015	5.00	108.05	10.3333
00015	11.43 %	2015	5.00	107.94	10.3474
00015	11.43 %	2015	5.00	108.04	10.3346
00015	11.43 %	2015	5.00	107.95	10.3461
00015	11.43 %	2015	5.00	108.04	10.3346
00015	11.43 %	2015	25.00	107.98	10.3422
00015	11.43 %	2015	5.00	107.98	10.3422
01003	10.71 %	2016	5.00	102.70	10.3493
01003	10.71 %	2016	5.00	102.70	10.3493
01003	10.71 %	2016	5.00	102.73	10.3454
01003	10.71 %	2016	5.00	102.61	10.3610
01003	10.71 %	2016	5.00	102.71	10.3480
01003	10.71 %	2016	5.00	102.73	10.3454
01003	10.71 %	2016	5.00	102.65	10.3558
01004	10.45 %	2018	5.00	100.22	10.4212
01004	10.45 %	2018	5.00	100.24	10.4187
01004	10.45 %	2018	10.00	100.30	10.4111
01004	10.45 %	2018	15.00	100.30	10.4111
01004	10.45 %	2018	10.00	100.25	10.4174
01004	10.45 %	2018	5.00	100.25	10.4174
01004	10.45 %	2018	5.00	100.31	10.4098
01004	10.45 %	2018	5.00	100.28	10.4136
01004	10.45 %	2018	5.00	100.29	10.4124
98025	12.60 %	2018	0.05	113.75	10.8313
00008	10.70 %	2020	10.00	100.55	10.6304
00018	11.60 %	2020	5.00	107.90	10.6302
00018	11.60 %	2020	5.00	107.91	10.6290
00018	11.60 %	2020	10.00	107.88	10.6325
00018	11.60 %	2020	5.00	107.78	10.6440
00018	11.60 %	2020	5.00	107.93	10.6267
00018	11.60 %	2020	5.00	107.85	10.6359
00018	11.60 %	2020	5.00	107.91	10.6290
00018	11.60 %	2020	10.00	107.91	10.6290
00018	11.60 %	2020	5.00	107.91	10.6290

00018	11.60 %	2020	5.00	107.92	10.6279
00018	11.60 %	2020	5.00	107.85	10.6359
00018	11.60 %	2020	10.00	107.77	10.6451
00018	11.60 %	2020	5.00	107.80	10.6417
00018	11.60 %	2020	5.00	107.90	10.6302
00018	11.60 %	2020	5.00	107.90	10.6302
00018	11.60 %	2020	5.00	107.85	10.6359
00018	11.60 %	2020	5.00	107.80	10.6417
00018	11.60 %	2020	5.00	107.80	10.6417
00018	11.60 %	2020	5.00	107.84	10.6371
00018	11.60 %	2020	10.00	107.92	10.6279
00018	11.60 %	2020	5.00	107.70	10.6532
00018	11.60 %	2020	5.00	107.90	10.6302
Total			2832.45		

B. State Government Securities

Contract Date : May 09, 2001					
97226	13.05% ANDHRA PRADESH SDL				
	2007	10.00	110.65	10.5970	
Contract Date : May 10, 2001					
98248	12.50% UTTAR PRADESH				
	SDL, 2008	1.00	110.65	10.4000	
99209	12.25% GUJRAT SDL 2009	2.00	109.82	10.4000	
00260	12.00% RAJASTHAN SDL 2010	1.90	109.41	10.4000	
00261	12.00% TAMIL NADU SDL				
	2010	0.10	109.41	10.4000	
Total			15.00		

C. Treasury Bills

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

NIL

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

Contract Date : May 10, 2001					
	03/07/2001	0.30	98.8303	7.9780	
Total		0.30			

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

Contract Date : May 09, 2001					
	02/08/2001	2.00	98.2810	7.4901	
Contract Date : May 10, 2001					
	08/11/2001	40.00	96.0029	8.3270	
Total		42.00			

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

Contract Date : May 09, 2001					
	01/11/2001	5.00	96.1551	8.2699	
	15/11/2001	25.00	95.8555	8.2833	
	29/11/2001	5.00	95.5520	8.3061	
	13/12/2001	6.00	95.1897	8.4378	
	10/01/2002	5.00	94.6145	8.4224	
	21/03/2002	5.00	93.1283	8.4996	
	18/04/2002	5.00	92.5709	8.4919	
Contract Date : May 10, 2001					

18/05/2001	2.00	99.8031	8.9766
15/11/2001	0.50	95.7367	8.5764
10/01/2002	15.00	94.6325	8.4269
07/02/2002	15.00	94.0225	8.4767
07/02/2002	23.00	94.0225	8.4767
21/02/2002	15.00	93.7352	8.4766
08/04/2002	10.00	92.7483	8.5466
08/04/2002	15.00	92.7797	8.5067
18/04/2002	20.00	92.5790	8.5066
02/05/2002	5.00	92.2911	8.5166
Total	176.50		

II. REPO Transactions *
(Other than with RBI)

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
	(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
98013	11.55 % 2001	20.00	100.30	9.35	1
98013	11.55 % 2001	15.00	100.30	9.35	1
94009	11.75 % 2001	25.00	100.90	9.00	4
94009	11.75 % 2001	5.00	100.75	9.75	4
94009	11.75 % 2001	28.00	100.90	8.90	4
94009	11.75 % 2001	29.00	100.90	8.90	4
94009	11.75 % 2001	25.00	100.90	8.90	1
94009	11.75 % 2001	25.00	100.90	9.00	4
94009	11.75 % 2001	20.00	100.90	9.00	4
94009	11.75 % 2001	20.00	100.90	8.90	4
94009	11.75 % 2001	28.00	100.90	8.85	1
94009	11.75 % 2001	28.00	100.90	8.85	1
94009	11.75 % 2001	25.00	100.90	8.90	4
94009	11.75 % 2001	25.00	100.90	8.90	4
97011	11.15 % 2002	11.00	102.80	8.90	4
97011	11.15 % 2002	20.00	102.80	8.75	1
94003	12.50 % 2004	22.00	108.72	8.75	1
94003	12.50 % 2004	25.00	108.74	9.00	1
94003	12.50 % 2004	25.00	108.73	8.75	4
00007	9.90 % 2005	10.00	102.30	8.75	1
00007	9.90 % 2005	10.00	102.30	8.75	1
95006	14.00 % 2005	5.00	114.25	9.75	4
00016	11.40 % 2008	40.00	108.80	8.75	1
00016	11.40 % 2008	35.00	108.80	8.75	1
99005	12.32 % 2011	25.00	111.00	9.35	1
99005	12.32 % 2011	25.00	111.00	9.35	1
00017	11.50 % 2011	25.00	109.05	8.75	1
00017	11.50 % 2011	25.00	109.05	8.75	1
00012	11.03 % 2012	54.85	105.90	9.00	1
00008	10.70 % 2020	5.00	100.25	9.75	4
00018	11.60 % 2020	20.00	107.80	8.80	1
00018	11.60 % 2020	20.00	107.60	8.75	1
00018	11.60 % 2020	20.00	107.65	8.75	1
Total		740.85			

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)

15/11/2001	15.00	95.8079	9.35	1
24/01/2002	22.50	94.3116	9.35	1
02/05/2002	3.42	92.3244	8.85	1
02/05/2002	23.30	92.2828	8.50	1
Total	64.22			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 10 May 2001

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