

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 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 15, 2001				
97009	10.85 % 2001	0.11	100.55	7.9709
98019	11.68 % 2002	5.00	103.25	8.7962
97011	11.15 % 2002	20.00	102.87	8.7331
97011	11.15 % 2002	5.00	102.87	8.7331
97011	11.15 % 2002	10.00	102.87	8.7331
97011	11.15 % 2002	10.00	102.87	8.7331
97011	11.15 % 2002	25.00	102.87	8.7331
97011	11.15 % 2002	10.00	102.87	8.7331
97011	11.15 % 2002	5.00	102.865	8.7372
97011	11.15 % 2002	25.00	102.87	8.7331
97011	11.15 % 2002	5.00	102.87	8.7331
97011	11.15 % 2002	5.00	102.87	8.7331
97011	11.15 % 2002	5.00	102.87	8.7331
94003	12.50 % 2004	5.00	108.80	8.9295
94003	12.50 % 2004	5.00	108.79	8.9333
94003	12.50 % 2004	5.00	108.79	8.9333
94003	12.50 % 2004	5.00	108.755	8.9467
94003	12.50 % 2004	5.00	108.79	8.9333
94003	12.50 % 2004	25.00	108.795	8.9314
94003	12.50 % 2004	25.00	108.795	8.9314
00007	9.90 % 2005	0.75	102.50	9.1260
00007	9.90 % 2005	10.00	102.59	9.0987
85006	10.50 % 2005	1.00	102.20	9.8227
97010	11.19 % 2005	5.00	107.32	9.0640
97010	11.19 % 2005	10.00	107.325	9.0626
97010	11.19 % 2005	20.00	107.31	9.0668
97010	11.19 % 2005	5.00	107.30	9.0695
97010	11.19 % 2005	5.00	107.31	9.0668
97010	11.19 % 2005	5.00	107.32	9.0640
97010	11.19 % 2005	15.00	107.32	9.0640
99008	11.68 % 2006	5.00	109.59	9.2005
99008	11.68 % 2006	5.00	109.59	9.2005
99008	11.68 % 2006	5.00	109.59	9.2005
98005	11.75 % 2006	5.00	109.74	9.2371
98005	11.75 % 2006	10.00	109.74	9.2371
00013	11.00 % 2006	5.00	107.34	9.1864
00013	11.00 % 2006	15.00	107.34	9.1864
00013	11.00 % 2006	5.00	107.33	9.1888
98009	11.90 % 2007	10.00	111.11	9.4414

98009	11.90	%	2007	5.00	111.11	9.4414
98009	11.90	%	2007	10.00	111.10	9.4434
00016	11.40	%	2008	15.00	109.22	9.6066
00016	11.40	%	2008	5.00	109.20	9.6103
00016	11.40	%	2008	5.00	109.22	9.6066
00016	11.40	%	2008	5.00	109.24	9.6030
00016	11.40	%	2008	5.00	109.23	9.6048
00016	11.40	%	2008	5.00	109.25	9.6012
00016	11.40	%	2008	5.00	109.255	9.6002
00016	11.40	%	2008	5.00	109.21	9.6085
00016	11.40	%	2008	5.00	109.235	9.6039
00016	11.40	%	2008	5.00	109.24	9.6030
00016	11.40	%	2008	5.00	109.235	9.6039
00016	11.40	%	2008	5.00	109.23	9.6048
00016	11.40	%	2008	5.00	109.23	9.6048
00016	11.40	%	2008	5.00	109.24	9.6030
00016	11.40	%	2008	5.00	109.24	9.6030
99006	11.99	%	2009	10.00	110.63	10.0061
99006	11.99	%	2009	20.00	110.65	10.0026
99006	11.99	%	2009	10.00	110.65	10.0026
99006	11.99	%	2009	10.00	110.64	10.0043
99006	11.99	%	2009	5.00	110.64	10.0043
99006	11.99	%	2009	15.00	110.505	10.0278
79002	7.00	%	2009	0.50	83.20	10.1038
99004	12.29	%	2010	0.30	111.50	10.2547
90010	11.50	%	2010	10.00	107.76	10.1672
98015	12.25	%	2010	0.21	111.20	10.3215
00014	11.30	%	2010	10.00	108.34	9.8931
00014	11.30	%	2010	5.00	108.40	9.8836
00014	11.30	%	2010	5.00	108.35	9.8915
00014	11.30	%	2010	5.00	108.38	9.8868
00014	11.30	%	2010	5.00	108.43	9.8788
00014	11.30	%	2010	5.00	108.40	9.8836
00014	11.30	%	2010	5.00	108.36	9.8900
00014	11.30	%	2010	5.00	108.38	9.8868
00014	11.30	%	2010	5.00	108.39	9.8852
00014	11.30	%	2010	5.00	108.38	9.8868
00014	11.30	%	2010	5.00	108.36	9.8900
00014	11.30	%	2010	5.00	108.38	9.8868
00014	11.30	%	2010	10.00	108.44	9.8772
00014	11.30	%	2010	5.00	108.35	9.8915
00014	11.30	%	2010	5.00	108.39	9.8852
00014	11.30	%	2010	5.00	108.35	9.8915
00014	11.30	%	2010	5.00	108.40	9.8836
00014	11.30	%	2010	5.00	108.35	9.8915
00014	11.30	%	2010	5.00	108.35	9.8915
00014	11.30	%	2010	5.00	108.39	9.8852
00014	11.30	%	2010	5.00	108.33	9.8947
00010	10.95	%	2011	5.00	105.71	10.0329
00010	10.95	%	2011	5.00	105.61	10.0484
00010	10.95	%	2011	10.00	105.68	10.0376
00010	10.95	%	2011	5.00	105.70	10.0345
00010	10.95	%	2011	5.00	105.60	10.0499
00010	10.95	%	2011	5.00	105.73	10.0299
00010	10.95	%	2011	5.00	105.68	10.0376

00010	10.95 %	2011	10.00	105.74	10.0283
00017	11.50 %	2011	5.00	109.37	10.0369
00017	11.50 %	2011	10.00	109.41	10.0311
00017	11.50 %	2011	5.00	109.44	10.0267
00017	11.50 %	2011	5.00	109.46	10.0237
00017	11.50 %	2011	5.00	109.47	10.0223
00017	11.50 %	2011	5.00	109.41	10.0311
00017	11.50 %	2011	5.00	109.425	10.0289
00017	11.50 %	2011	5.00	109.435	10.0274
00017	11.50 %	2011	5.00	109.37	10.0369
00017	11.50 %	2011	15.00	109.42	10.0296
00017	11.50 %	2011	5.00	109.44	10.0267
00017	11.50 %	2011	10.00	109.41	10.0311
00017	11.50 %	2011	5.00	109.40	10.0325
00017	11.50 %	2011	5.00	109.40	10.0325
00017	11.50 %	2011	5.00	109.40	10.0325
00017	11.50 %	2011	10.00	109.37	10.0369
00017	11.50 %	2011	5.00	109.43	10.0281
00017	11.50 %	2011	10.00	109.40	10.0325
00017	11.50 %	2011	5.00	109.46	10.0237
00017	11.50 %	2011	10.00	109.44	10.0267
00017	11.50 %	2011	10.00	109.44	10.0267
00017	11.50 %	2011	25.00	109.42	10.0296
00017	11.50 %	2011	5.00	109.405	10.0318
00017	11.50 %	2011	5.00	109.41	10.0311
00017	11.50 %	2011	5.00	109.43	10.0281
00017	11.50 %	2011	5.00	109.47	10.0223
00017	11.50 %	2011	5.00	109.465	10.0230
00017	11.50 %	2011	5.00	109.425	10.0289
00017	11.50 %	2011	5.00	109.425	10.0289
00017	11.50 %	2011	5.00	109.37	10.0369
00017	11.50 %	2011	5.00	109.42	10.0296
00017	11.50 %	2011	5.00	109.465	10.0230
00017	11.50 %	2011	5.00	109.40	10.0325
00017	11.50 %	2011	5.00	109.46	10.0237
00017	11.50 %	2011	5.00	109.45	10.0252
00017	11.50 %	2011	10.00	109.37	10.0369
00017	11.50 %	2011	5.00	109.35	10.0398
00017	11.50 %	2011	5.00	109.37	10.0369
00012	11.03 %	2012	5.00	106.18	10.0906
00012	11.03 %	2012	5.00	106.19	10.0892
00012	11.03 %	2012	5.00	106.05	10.1095
00012	11.03 %	2012	5.00	106.24	10.0819
00012	11.03 %	2012	5.00	106.24	10.0819
00012	11.03 %	2012	10.00	106.24	10.0819
00012	11.03 %	2012	5.00	106.24	10.0819
00012	11.03 %	2012	5.00	106.18	10.0906
00012	11.03 %	2012	5.00	106.20	10.0877
00012	11.03 %	2012	5.00	106.25	10.0805
00012	11.03 %	2012	5.00	106.18	10.0906
00012	11.03 %	2012	1.00	106.13	10.0979
00012	11.03 %	2012	5.00	106.19	10.0892
00012	11.03 %	2012	5.00	106.20	10.0877
00012	11.03 %	2012	5.00	106.12	10.0993
00012	11.03 %	2012	5.00	106.20	10.0877

00012	11.03	%	2012	5.00	106.24	10.0819
82005	9.00	%	2013	5.00	92.12	10.1484
83004	10.00	%	2014	1.00	99.25	10.1034
83004	10.00	%	2014	1.00	99.25	10.1034
99020	11.83	%	2014	5.00	109.35	10.5170
99020	11.83	%	2014	5.00	109.30	10.5236
99020	11.83	%	2014	5.00	109.30	10.5236
99020	11.83	%	2014	5.00	109.285	10.5256
99020	11.83	%	2014	5.00	109.29	10.5249
99020	11.83	%	2014	5.00	109.36	10.5157
99020	11.83	%	2014	10.00	109.34	10.5183
01001	10.47	%	2015	5.00	101.35	10.2799
01001	10.47	%	2015	15.00	100.95	10.3345
01001	10.47	%	2015	5.00	101.65	10.2392
01001	10.47	%	2015	5.00	100.88	10.3441
00015	11.43	%	2015	5.00	107.94	10.3469
00015	11.43	%	2015	5.00	107.98	10.3418
00015	11.43	%	2015	5.00	107.975	10.3425
00015	11.43	%	2015	5.00	108.07	10.3303
00015	11.43	%	2015	5.00	108.10	10.3265
00015	11.43	%	2015	0.95	108.10	10.3265
00015	11.43	%	2015	10.00	108.07	10.3303
00015	11.43	%	2015	0.50	108.21	10.3124
00015	11.43	%	2015	0.90	108.10	10.3265
00015	11.43	%	2015	10.00	108.00	10.3393
00015	11.43	%	2015	5.00	107.98	10.3418
00015	11.43	%	2015	5.00	108.025	10.3361
00015	11.43	%	2015	1.00	108.21	10.3124
00015	11.43	%	2015	1.00	108.10	10.3265
00015	11.43	%	2015	5.00	107.99	10.3405
00015	11.43	%	2015	5.00	107.99	10.3405
00015	11.43	%	2015	10.00	107.98	10.3418
00015	11.43	%	2015	10.00	108.02	10.3367
00015	11.43	%	2015	5.00	107.99	10.3405
00015	11.43	%	2015	5.00	108.05	10.3329
00015	11.43	%	2015	5.00	108.00	10.3393
00015	11.43	%	2015	5.00	108.00	10.3393
00015	11.43	%	2015	25.00	108.01	10.3380
00015	11.43	%	2015	5.00	108.07	10.3303
00015	11.43	%	2015	5.00	108.18	10.3162
00015	11.43	%	2015	10.00	108.15	10.3201
00015	11.43	%	2015	5.00	108.15	10.3201
00015	11.43	%	2015	5.00	108.05	10.3329
00015	11.43	%	2015	5.00	108.04	10.3341
00015	11.43	%	2015	5.00	108.18	10.3162
00015	11.43	%	2015	5.00	107.975	10.3425
00015	11.43	%	2015	5.00	108.10	10.3265
00015	11.43	%	2015	5.00	108.13	10.3226
00015	11.43	%	2015	5.00	108.15	10.3201
00015	11.43	%	2015	5.00	108.15	10.3201
00015	11.43	%	2015	5.00	107.975	10.3425
01003	10.71	%	2016	5.00	102.74	10.3436
01003	10.71	%	2016	5.00	102.70	10.3488
01003	10.71	%	2016	5.00	102.70	10.3488
01003	10.71	%	2016	10.00	102.72	10.3462

01003	10.71 %	2016	10.00	102.72	10.3462
01003	10.71 %	2016	5.00	102.68	10.3514
01003	10.71 %	2016	5.00	102.69	10.3501
01003	10.71 %	2016	15.00	102.67	10.3527
01004	10.45 %	2018	1.00	100.55	10.3791
01004	10.45 %	2018	0.10	100.55	10.3791
01004	10.45 %	2018	1.00	100.50	10.3854
01004	10.45 %	2018	0.50	100.55	10.3791
01004	10.45 %	2018	2.00	100.60	10.3728
01004	10.45 %	2018	5.00	100.37	10.4018
01004	10.45 %	2018	2.00	100.45	10.3917
01004	10.45 %	2018	25.00	100.37	10.4018
00008	10.70 %	2020	1.00	101.75	10.4837
00008	10.70 %	2020	1.00	101.08	10.5651
00008	10.70 %	2020	0.50	101.22	10.5480
00008	10.70 %	2020	0.50	101.05	10.5687
00008	10.70 %	2020	0.35	100.60	10.6239
00018	11.60 %	2020	0.45	108.05	10.6130
00018	11.60 %	2020	1.00	108.05	10.6130
00018	11.60 %	2020	5.00	107.90	10.6302
00018	11.60 %	2020	5.00	107.95	10.6245
00018	11.60 %	2020	1.00	108.03	10.6153
00018	11.60 %	2020	5.00	107.92	10.6279
00018	11.60 %	2020	10.00	107.92	10.6279
00018	11.60 %	2020	5.00	107.865	10.6342
00018	11.60 %	2020	1.00	107.95	10.6245
00018	11.60 %	2020	10.00	108.05	10.6130
00018	11.60 %	2020	10.00	107.90	10.6302
00018	11.60 %	2020	5.00	107.95	10.6245
00018	11.60 %	2020	10.00	107.90	10.6302
Contract Date : May 16, 2001					
94009	11.75 %	2001	0.50	100.81	8.5920
94009	11.75 %	2001	20.00	100.80	8.6287
87006	11.00 %	2002	5.00	102.05	8.7811
97011	11.15 %	2002	5.00	102.87	8.7282
97011	11.15 %	2002	15.00	102.875	8.7241
97011	11.15 %	2002	10.00	102.87	8.7282
96016	13.82 %	2002	10.00	106.10	8.8619
94003	12.50 %	2004	5.00	108.81	8.9226
94003	12.50 %	2004	5.00	108.805	8.9245
94003	12.50 %	2004	5.00	108.805	8.9245
94003	12.50 %	2004	5.00	108.81	8.9226
94003	12.50 %	2004	5.00	108.81	8.9226
94003	12.50 %	2004	5.00	108.81	8.9226
94003	12.50 %	2004	10.00	108.82	8.9188
94003	12.50 %	2004	10.00	108.82	8.9188
94003	12.50 %	2004	10.00	108.81	8.9226
94003	12.50 %	2004	10.00	108.82	8.9188
94003	12.50 %	2004	10.00	108.81	8.9226
94003	12.50 %	2004	5.00	108.81	8.9226
94003	12.50 %	2004	5.00	108.81	8.9226
94003	12.50 %	2004	5.00	108.81	8.9226
94003	12.50 %	2004	5.00	108.81	8.9226
98008	11.50 %	2004	20.00	106.05	9.1338
00011	10.20 %	2005	5.00	103.67	9.1122

97010	11.19	%	2005	5.00	107.36	9.0519
97010	11.19	%	2005	5.00	107.32	9.0629
97010	11.19	%	2005	5.00	107.32	9.0629
97010	11.19	%	2005	10.00	107.32	9.0629
99008	11.68	%	2006	5.00	109.63	9.1896
99008	11.68	%	2006	5.00	109.65	9.1848
99008	11.68	%	2006	5.00	109.60	9.1969
99008	11.68	%	2006	10.00	109.67	9.1799
99008	11.68	%	2006	5.00	109.655	9.1836
99008	11.68	%	2006	5.00	109.68	9.1775
98005	11.75	%	2006	10.00	109.81	9.2189
98005	11.75	%	2006	5.00	109.755	9.2323
98005	11.75	%	2006	10.00	109.775	9.2274
98005	11.75	%	2006	5.00	109.755	9.2323
98005	11.75	%	2006	5.00	109.76	9.2311
98005	11.75	%	2006	10.00	109.755	9.2323
98005	11.75	%	2006	5.00	109.77	9.2286
98005	11.75	%	2006	5.00	109.77	9.2286
98005	11.75	%	2006	10.00	109.75	9.2335
00013	11.00	%	2006	5.00	107.42	9.1669
00013	11.00	%	2006	5.00	107.42	9.1669
00013	11.00	%	2006	5.00	107.44	9.1622
00013	11.00	%	2006	5.00	107.40	9.1716
00013	11.00	%	2006	5.00	107.41	9.1693
00013	11.00	%	2006	5.00	107.52	9.1434
00013	11.00	%	2006	5.00	107.52	9.1434
98009	11.90	%	2007	15.00	111.20	9.4221
98009	11.90	%	2007	20.00	111.20	9.4221
98009	11.90	%	2007	5.00	111.15	9.4324
98009	11.90	%	2007	5.00	111.16	9.4304
98009	11.90	%	2007	10.00	111.16	9.4304
98009	11.90	%	2007	5.00	111.24	9.4139
98009	11.90	%	2007	5.00	111.12	9.4386
98009	11.90	%	2007	5.00	111.14	9.4345
98009	11.90	%	2007	5.00	111.12	9.4386
98007	12.00	%	2008	5.00	110.09	9.9543
98007	12.00	%	2008	5.00	110.18	9.9372
00016	11.40	%	2008	35.00	109.43	9.5678
00016	11.40	%	2008	10.00	109.30	9.5916
00016	11.40	%	2008	5.00	109.28	9.5952
00016	11.40	%	2008	5.00	109.28	9.5952
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.28	9.5952
00016	11.40	%	2008	10.00	109.29	9.5934
00016	11.40	%	2008	5.00	109.28	9.5952
00016	11.40	%	2008	5.00	109.30	9.5916
00016	11.40	%	2008	5.00	109.32	9.5879
00016	11.40	%	2008	5.00	109.29	9.5934
00016	11.40	%	2008	5.00	109.28	9.5952
00016	11.40	%	2008	5.00	109.34	9.5842
00016	11.40	%	2008	5.00	109.34	9.5842
00016	11.40	%	2008	5.00	109.35	9.5824
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.27	9.5970

00016	11.40	%	2008	5.00	109.42	9.5696
00016	11.40	%	2008	10.00	109.31	9.5897
00016	11.40	%	2008	5.00	109.25	9.6007
00016	11.40	%	2008	5.00	109.28	9.5952
00016	11.40	%	2008	5.00	109.30	9.5916
00016	11.40	%	2008	10.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.28	9.5952
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.23	9.6043
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.33	9.5861
00016	11.40	%	2008	5.00	109.33	9.5861
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.27	9.5970
00016	11.40	%	2008	5.00	109.38	9.5769
00016	11.40	%	2008	5.00	109.23	9.6043
00016	11.40	%	2008	5.00	109.27	9.5970
99006	11.99	%	2009	5.00	110.79	9.9778
99006	11.99	%	2009	10.00	110.68	9.9969
99006	11.99	%	2009	5.00	110.685	9.9960
99006	11.99	%	2009	5.00	110.69	9.9951
99006	11.99	%	2009	10.00	110.70	9.9934
99006	11.99	%	2009	5.00	110.69	9.9951
99006	11.99	%	2009	15.00	110.69	9.9951
99006	11.99	%	2009	10.00	110.69	9.9951
99006	11.99	%	2009	5.00	110.72	9.9899
99006	11.99	%	2009	10.00	110.69	9.9951
99006	11.99	%	2009	15.00	110.70	9.9934
99006	11.99	%	2009	5.00	110.69	9.9951
99006	11.99	%	2009	5.00	110.69	9.9951
99006	11.99	%	2009	15.00	110.65	10.0021
99006	11.99	%	2009	5.00	110.68	9.9969
99006	11.99	%	2009	5.00	110.68	9.9969
99006	11.99	%	2009	10.00	110.64	10.0038
99004	12.29	%	2010	15.00	111.33	10.2822
99004	12.29	%	2010	10.00	111.33	10.2822
99004	12.29	%	2010	5.00	111.31	10.2855
99004	12.29	%	2010	5.00	111.30	10.2871
99004	12.29	%	2010	5.00	111.33	10.2822
98015	12.25	%	2010	5.00	111.29	10.3069
98015	12.25	%	2010	5.00	111.20	10.3213
98015	12.25	%	2010	15.00	111.20	10.3213
00014	11.30	%	2010	10.00	108.46	9.8738
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.44	9.8770
00014	11.30	%	2010	5.00	108.47	9.8722
00014	11.30	%	2010	5.00	108.55	9.8595
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.47	9.8722
00014	11.30	%	2010	5.00	108.46	9.8738

00014	11.30	%	2010	5.00	108.47	9.8722
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.47	9.8722
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.44	9.8770
00014	11.30	%	2010	10.00	108.475	9.8715
00014	11.30	%	2010	5.00	108.47	9.8722
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.43	9.8786
00014	11.30	%	2010	0.25	108.24	9.9088
00014	11.30	%	2010	5.00	108.39	9.8850
00014	11.30	%	2010	5.00	108.405	9.8826
00014	11.30	%	2010	5.00	108.62	9.8484
00014	11.30	%	2010	10.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.45	9.8754
00014	11.30	%	2010	5.00	108.44	9.8770
00014	11.30	%	2010	5.00	108.50	9.8675
00014	11.30	%	2010	5.00	108.44	9.8770
00014	11.30	%	2010	5.00	108.62	9.8484
82013	8.75	%	2010	4.00	94.07	9.7131
00010	10.95	%	2011	10.00	106.00	9.9882
00010	10.95	%	2011	10.00	105.61	10.0483
00010	10.95	%	2011	1.00	105.71	10.0329
00010	10.95	%	2011	10.00	106.03	9.9836
00010	10.95	%	2011	5.00	105.95	9.9959
00010	10.95	%	2011	5.00	105.95	9.9959
00010	10.95	%	2011	5.00	106.04	9.9821
00010	10.95	%	2011	10.00	105.89	10.0052
00010	10.95	%	2011	5.00	105.89	10.0052
00010	10.95	%	2011	5.00	105.89	10.0052
00010	10.95	%	2011	5.00	105.84	10.0129
00010	10.95	%	2011	5.00	105.85	10.0113
00010	10.95	%	2011	10.00	105.85	10.0113
00010	10.95	%	2011	5.00	105.85	10.0113
00010	10.95	%	2011	5.00	105.75	10.0267
00010	10.95	%	2011	5.00	105.90	10.0036
00010	10.95	%	2011	10.00	105.90	10.0036
00010	10.95	%	2011	5.00	105.90	10.0036
00010	10.95	%	2011	5.00	105.90	10.0036
00010	10.95	%	2011	5.00	105.97	9.9928
00010	10.95	%	2011	5.00	105.97	9.9928
00010	10.95	%	2011	5.00	105.86	10.0098
00010	10.95	%	2011	5.00	105.86	10.0098
00010	10.95	%	2011	5.00	105.87	10.0082
91020	12.00	%	2011	10.00	110.60	10.3144
00017	11.50	%	2011	5.00	109.72	9.9856
00017	11.50	%	2011	5.00	109.54	10.0119
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.53	10.0134
00017	11.50	%	2011	10.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.46	10.0236
00017	11.50	%	2011	5.00	109.46	10.0236

00017	11.50	%	2011	5.00	109.46	10.0236
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.53	10.0134
00017	11.50	%	2011	5.00	109.51	10.0163
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.48	10.0207
00017	11.50	%	2011	5.00	109.55	10.0105
00017	11.50	%	2011	5.00	109.55	10.0105
00017	11.50	%	2011	5.00	109.54	10.0119
00017	11.50	%	2011	5.00	109.55	10.0105
00017	11.50	%	2011	10.00	109.53	10.0134
00017	11.50	%	2011	10.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	10.00	109.54	10.0119
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	10.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.53	10.0134
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.48	10.0207
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	10.00	109.51	10.0163
00017	11.50	%	2011	5.00	109.49	10.0192
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	10.00	109.60	10.0031
00017	11.50	%	2011	5.00	109.53	10.0134
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.53	10.0134
00017	11.50	%	2011	10.00	109.40	10.0324
00017	11.50	%	2011	5.00	109.55	10.0105
00017	11.50	%	2011	5.00	109.55	10.0105
00017	11.50	%	2011	5.00	109.56	10.0090
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.63	9.9988
00017	11.50	%	2011	5.00	109.53	10.0134
00017	11.50	%	2011	5.00	109.51	10.0163
00017	11.50	%	2011	5.00	109.60	10.0031
00017	11.50	%	2011	5.00	109.60	10.0031
00017	11.50	%	2011	5.00	109.62	10.0002
00017	11.50	%	2011	5.00	109.62	10.0002
00017	11.50	%	2011	5.00	109.40	10.0324
00017	11.50	%	2011	10.00	109.41	10.0310
00017	11.50	%	2011	10.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.47	10.0222
00017	11.50	%	2011	5.00	109.48	10.0207
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	5.00	109.51	10.0163
00017	11.50	%	2011	5.00	109.52	10.0148
00017	11.50	%	2011	10.00	109.45	10.0251

00017	11.50	%	2011	5.00	109.50	10.0178
00017	11.50	%	2011	5.00	109.59	10.0046
00017	11.50	%	2011	5.00	109.65	9.9958
00012	11.03	%	2012	6.25	106.25	10.0804
00012	11.03	%	2012	5.00	106.25	10.0804
00012	11.03	%	2012	5.00	106.25	10.0804
00012	11.03	%	2012	5.00	106.28	10.0760
00012	11.03	%	2012	10.00	106.26	10.0789
00012	11.03	%	2012	5.00	106.30	10.0731
00012	11.03	%	2012	5.00	106.30	10.0731
00012	11.03	%	2012	5.00	106.27	10.0775
00012	11.03	%	2012	5.00	106.26	10.0789
00012	11.03	%	2012	5.00	106.35	10.0659
00012	11.03	%	2012	5.00	106.35	10.0659
00012	11.03	%	2012	5.00	106.28	10.0760
00012	11.03	%	2012	5.00	106.24	10.0818
00012	11.03	%	2012	5.00	106.31	10.0717
00012	11.03	%	2012	5.00	106.31	10.0717
00012	11.03	%	2012	5.00	106.28	10.0760
00012	11.03	%	2012	5.00	106.26	10.0789
00012	11.03	%	2012	5.00	106.29	10.0746
00012	11.03	%	2012	5.00	106.28	10.0760
00012	11.03	%	2012	5.00	106.27	10.0775
00012	11.03	%	2012	5.00	106.29	10.0746
00012	11.03	%	2012	5.00	106.285	10.0753
00012	11.03	%	2012	5.00	106.28	10.0760
00012	11.03	%	2012	5.00	106.32	10.0703
00012	11.03	%	2012	5.00	106.27	10.0775
00012	11.03	%	2012	5.00	106.26	10.0789
00012	11.03	%	2012	5.00	106.29	10.0746
00012	11.03	%	2012	10.00	106.34	10.0674
00012	11.03	%	2012	5.00	106.24	10.0818
00012	11.03	%	2012	5.00	106.20	10.0876
00012	11.03	%	2012	5.00	106.28	10.0760
00012	11.03	%	2012	5.00	106.30	10.0731
00012	11.03	%	2012	5.00	106.20	10.0876
00012	11.03	%	2012	5.00	106.20	10.0876
98021	12.40	%	2013	10.00	112.65	10.5331
84010	10.50	%	2014	1.00	101.50	10.2901
99020	11.83	%	2014	10.00	109.40	10.5102
99020	11.83	%	2014	5.00	109.44	10.5050
99020	11.83	%	2014	10.00	109.40	10.5102
99020	11.83	%	2014	5.00	109.43	10.5063
99020	11.83	%	2014	5.00	109.41	10.5089
99020	11.83	%	2014	10.00	109.42	10.5076
99020	11.83	%	2014	5.00	109.48	10.4997
99020	11.83	%	2014	5.00	109.47	10.5011
99020	11.83	%	2014	5.00	109.42	10.5076
99020	11.83	%	2014	10.00	109.44	10.5050
99020	11.83	%	2014	10.00	109.42	10.5076
99020	11.83	%	2014	10.00	109.49	10.4984
99020	11.83	%	2014	5.00	109.45	10.5037
01001	10.47	%	2015	5.00	101.60	10.2459
01001	10.47	%	2015	5.00	101.65	10.2392
01001	10.47	%	2015	5.00	101.56	10.2514

01001	10.47 %	2015	10.00	101.56	10.2514
01001	10.47 %	2015	5.00	101.56	10.2514
01001	10.47 %	2015	5.00	101.53	10.2554
01001	10.47 %	2015	15.00	101.68	10.2351
01001	10.47 %	2015	10.00	101.65	10.2392
01001	10.47 %	2015	10.00	101.40	10.2731
01001	10.47 %	2015	5.00	101.40	10.2731
01001	10.47 %	2015	15.00	101.63	10.2419
01001	10.47 %	2015	5.00	101.62	10.2432
01001	10.47 %	2015	5.00	101.63	10.2419
01001	10.47 %	2015	5.00	101.62	10.2432
01001	10.47 %	2015	5.00	101.50	10.2595
01001	10.47 %	2015	5.00	101.50	10.2595
01001	10.47 %	2015	5.00	101.50	10.2595
01001	10.47 %	2015	5.00	101.65	10.2392
01001	10.47 %	2015	5.00	101.07	10.3181
01001	10.47 %	2015	5.00	101.63	10.2419
01001	10.47 %	2015	5.00	101.35	10.2799
01001	10.47 %	2015	5.00	101.50	10.2595
01001	10.47 %	2015	25.00	101.30	10.2867
01001	10.47 %	2015	5.00	101.33	10.2826
01001	10.47 %	2015	10.00	101.61	10.2446
01001	10.47 %	2015	10.00	101.60	10.2459
01001	10.47 %	2015	5.00	101.50	10.2595
01001	10.47 %	2015	5.00	101.45	10.2663
01001	10.47 %	2015	5.00	101.70	10.2324
01001	10.47 %	2015	5.00	101.55	10.2527
01001	10.47 %	2015	5.00	101.30	10.2867
01001	10.47 %	2015	5.00	101.64	10.2405
01001	10.47 %	2015	5.00	101.35	10.2799
01001	10.47 %	2015	5.00	101.35	10.2799
01001	10.47 %	2015	5.00	101.10	10.3140
00015	11.43 %	2015	5.00	108.23	10.3098
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.26	10.3059
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.27	10.3047
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.28	10.3034
00015	11.43 %	2015	5.00	108.24	10.3085
00015	11.43 %	2015	5.00	108.28	10.3034
00015	11.43 %	2015	5.00	108.29	10.3021
00015	11.43 %	2015	5.00	108.26	10.3059
00015	11.43 %	2015	10.00	108.33	10.2970
00015	11.43 %	2015	5.00	108.27	10.3047
00015	11.43 %	2015	10.00	108.28	10.3034
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.27	10.3047
00015	11.43 %	2015	5.00	108.27	10.3047
00015	11.43 %	2015	10.00	108.29	10.3021

00015	11.43 %	2015	5.00	108.28	10.3034
00015	11.43 %	2015	5.00	108.27	10.3047
00015	11.43 %	2015	10.00	108.32	10.2983
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.24	10.3085
00015	11.43 %	2015	5.00	108.29	10.3021
00015	11.43 %	2015	5.00	108.26	10.3059
00015	11.43 %	2015	5.00	108.28	10.3034
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.26	10.3059
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.23	10.3098
00015	11.43 %	2015	5.00	108.28	10.3034
00015	11.43 %	2015	5.00	108.29	10.3021
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.24	10.3085
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.072	10.3299
00015	11.43 %	2015	5.00	108.28	10.3034
00015	11.43 %	2015	5.00	108.26	10.3059
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.40	10.2881
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.30	10.3008
00015	11.43 %	2015	5.00	108.19	10.3149
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.17	10.3174
00015	11.43 %	2015	5.00	108.17	10.3174
00015	11.43 %	2015	10.00	108.18	10.3161
00015	11.43 %	2015	5.00	108.27	10.3047
00015	11.43 %	2015	5.00	108.29	10.3021
00015	11.43 %	2015	5.00	108.29	10.3021
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.25	10.3072
00015	11.43 %	2015	5.00	108.27	10.3047
00015	11.43 %	2015	10.00	108.27	10.3047
00015	11.43 %	2015	20.00	108.25	10.3072
00015	11.43 %	2015	10.00	108.26	10.3059
00015	11.43 %	2015	5.00	108.32	10.2983
01003	10.71 %	2016	5.00	102.90	10.3226
01003	10.71 %	2016	5.00	102.83	10.3317
01003	10.71 %	2016	5.00	102.90	10.3226
01003	10.71 %	2016	5.00	102.92	10.3200
01003	10.71 %	2016	5.00	102.90	10.3226
01003	10.71 %	2016	10.00	102.90	10.3226
01003	10.71 %	2016	5.00	102.90	10.3226
99019	12.30 %	2016	5.00	112.80	10.5811
01004	10.45 %	2018	5.00	100.55	10.3791
01004	10.45 %	2018	3.00	100.60	10.3728
01004	10.45 %	2018	20.00	100.56	10.3778

01004	10.45 %	2018	5.00	100.50	10.3854
01004	10.45 %	2018	15.00	100.50	10.3854
01004	10.45 %	2018	25.00	100.50	10.3854
00018	11.60 %	2020	1.00	108.15	10.6015
00018	11.60 %	2020	5.00	108.10	10.6073
00018	11.60 %	2020	5.00	108.10	10.6073
00018	11.60 %	2020	5.00	108.09	10.6084
00018	11.60 %	2020	5.00	108.02	10.6164
00018	11.60 %	2020	5.00	108.02	10.6164
00018	11.60 %	2020	5.00	108.04	10.6141
00018	11.60 %	2020	5.00	108.19	10.5969
00018	11.60 %	2020	5.00	108.02	10.6164
00018	11.60 %	2020	5.00	108.07	10.6107
00018	11.60 %	2020	5.00	108.04	10.6141
00018	11.60 %	2020	5.00	108.08	10.6095
00018	11.60 %	2020	5.00	108.02	10.6164
00018	11.60 %	2020	5.00	108.05	10.6130
00018	11.60 %	2020	5.00	108.00	10.6187
00018	11.60 %	2020	10.00	108.05	10.6130
00018	11.60 %	2020	5.00	108.03	10.6153
00018	11.60 %	2020	10.00	108.05	10.6130
00018	11.60 %	2020	10.00	108.05	10.6130
00018	11.60 %	2020	10.00	108.05	10.6130
00018	11.60 %	2020	5.00	108.04	10.6141
00018	11.60 %	2020	5.00	108.15	10.6015
00018	11.60 %	2020	5.00	108.15	10.6015
00018	11.60 %	2020	25.00	108.05	10.6130
00018	11.60 %	2020	10.00	108.05	10.6130
00018	11.60 %	2020	5.00	108.05	10.6130
00018	11.60 %	2020	5.00	108.05	10.6130
00018	11.60 %	2020	5.00	108.10	10.6073
00018	11.60 %	2020	5.00	107.90	10.6302
00018	11.60 %	2020	10.00	108.10	10.6073
00018	11.60 %	2020	10.00	108.10	10.6073
00018	11.60 %	2020	5.00	108.10	10.6073
00018	11.60 %	2020	5.00	108.10	10.6073
00018	11.60 %	2020	5.00	108.10	10.6073
00018	11.60 %	2020	5.00	108.10	10.6073
00018	11.60 %	2020	5.00	108.15	10.6015
Total			4335.62		

B. State Government Securities

Contract Date : May 15, 2001

97238	13.05% MAHARASHTRA SDL			
2007		1.00	111.00	10.5159
97254	12.30%GUJARAT STATE			
DEVELOPMENT LOAN 2007		0.2114	109.10	10.3149
00206	11% AP SDL 2010	3.4725	103.25	10.4239
00208	11% MP SDL 2010	3.524	103.25	10.4239
00238	11.80% A.P.SDL 2010	1.00	106.30	10.7026
00239	11.70% MAHARASHTRA SDL			
2010		1.00	105.75	10.6980
00242	11.75% KERALA SDL 2010	0.25	107.90	10.3975
91247	12.00% MAHARASHTRA S.D.			
2011		0.10	109.75	10.4475

Contract Date : May 16, 2001				
90210	11.50% RAJASTHAN S.D.			
2010		0.0715	107.00	10.2977
90210	11.50% RAJASTHAN S.D.			
2010		0.412	107.00	10.2977
01206	10.82% KARNATAKA SDL.2011	0.02	102.83	10.3456
01206	10.82% KARNATAKA SDL.2011	9.63	102.83	10.3456
Total		20.6914		

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 16, 2001				
13/08/2001	20.00	98.1367	7.7654	
Total	20.00			

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

Contract Date : May 15, 2001				
07/06/2001	0.90	99.5201	7.6316	
21/06/2001	1.00	99.2171	7.7628	
27/09/2001	10.00	97.0949	8.0674	
Contract Date : May 16, 2001				
27/09/2001	10.00	97.0983	8.1178	
08/11/2001	4.00	96.2857	7.9782	
Total	25.90			

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

Contract Date : May 15, 2001				
29/11/2001	1.00	95.6876	8.2851	
24/01/2002	0.55	94.4979	8.3440	
07/02/2002	1.74	94.1462	8.4450	
21/02/2002	0.50	93.8581	8.4466	
18/04/2002	5.00	92.7231	8.4517	
02/05/2002	10.00	92.4272	8.4726	
Contract Date : May 16, 2001				
15/11/2001	10.00	96.0280	8.2274	
02/05/2002	25.00	92.4272	8.4967	
Total	53.79			

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)

II. REPO Transactions * (Other than with RBI)

A. Government of India Dated Securities

98013	11.55 %	2001	25.00	100.25	8.90	1
98013	11.55 %	2001	25.00	100.25	8.90	1
97009	10.85 %	2001	15.00	100.40	8.50	1
97009	10.85 %	2001	100.00	100.40	8.55	1

94009	11.75 %	2001	20.00	100.70	8.50	1
94009	11.75 %	2001	40.00	100.90	8.55	1
94009	11.75 %	2001	24.00	100.70	8.50	2
94009	11.75 %	2001	35.00	100.80	8.65	1
94009	11.75 %	2001	25.00	100.70	8.50	1
94009	11.75 %	2001	25.00	100.70	8.50	1
94009	11.75 %	2001	25.00	100.70	8.50	1
94009	11.75 %	2001	24.00	100.70	8.50	2
94009	11.75 %	2001	24.00	100.70	8.50	2
94009	11.75 %	2001	24.00	100.70	8.50	2
97011	11.15 %	2002	100.00	102.85	8.55	1
97011	11.15 %	2002	142.00	102.88	8.40	1
97011	11.15 %	2002	28.50	102.85	8.55	1
97011	11.15 %	2002	28.50	102.85	8.55	1
98004	11.10 %	2003	28.50	103.85	8.50	1
98004	11.10 %	2003	28.50	103.85	8.50	1
98008	11.50 %	2004	50.00	106.25	8.50	1
97007	12.59 %	2004	20.00	109.68	8.40	1
00007	9.90 %	2005	75.00	102.60	8.35	5
00007	9.90 %	2005	10.00	102.66	8.75	1
00007	9.90 %	2005	40.00	102.56	8.50	1
97010	11.19 %	2005	150.00	107.32	8.60	1
97010	11.19 %	2005	20.00	107.31	8.50	1
97010	11.19 %	2005	20.00	107.31	8.50	1
97010	11.19 %	2005	25.00	107.20	8.95	1
97010	11.19 %	2005	25.00	107.20	8.95	1
00016	11.40 %	2008	10.00	109.24	8.50	1
00016	11.40 %	2008	150.00	109.30	8.55	1
00014	11.30 %	2010	38.00	108.50	8.55	1
00010	10.95 %	2011	40.00	106.00	8.50	1
00012	11.03 %	2012	16.60	106.30	8.75	1
01003	10.71 %	2016	20.00	102.95	8.50	1
00018	11.60 %	2020	10.00	108.15	8.35	1

Total 1506.60

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)

31/05/2001	6.45	99.6519	9.00	6
15/11/2001	15.00	96.0049	8.90	1
15/11/2001	15.00	96.0049	8.90	1

Total 36.45

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 May 2001

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