

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 22 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 18, 2001			
00008	10.70 % 2020	0.20	101.45	10.5198
	Contract Date : May 19, 2001			
01001	10.47 % 2015	5.00	102.00	10.1918
01001	10.47 % 2015	5.00	102.005	10.1911
	Contract Date : May 21, 2001			
97011	11.15 % 2002	5.00	102.86	8.7118
96016	13.82 % 2002	10.00	106.17	8.7594
96016	13.82 % 2002	15.00	106.12	8.7984
98004	11.10 % 2003	10.00	103.85	8.8175
94003	12.50 % 2004	5.00	108.78	8.9190
94003	12.50 % 2004	10.00	108.79	8.9152
94003	12.50 % 2004	5.00	108.78	8.9190
94003	12.50 % 2004	10.00	108.785	8.9171
94003	12.50 % 2004	10.00	108.79	8.9152
94003	12.50 % 2004	0.025	108.75	8.9306
94003	12.50 % 2004	10.00	108.78	8.9190
94003	12.50 % 2004	5.00	108.79	8.9152
94003	12.50 % 2004	10.00	108.79	8.9152
94003	12.50 % 2004	5.00	108.795	8.9132
00007	9.90 % 2005	15.00	102.695	9.0632
00007	9.90 % 2005	0.60	102.15	9.2292
00007	9.90 % 2005	1.00	102.25	9.1987
00007	9.90 % 2005	0.65	102.95	8.9859
00007	9.90 % 2005	10.00	102.71	9.0586
00007	9.90 % 2005	5.00	102.715	9.0571
95012	14.00 % 2005 (INSTA	0.05	114.50	9.7814
99008	11.68 % 2006	5.00	109.67	9.1741
99008	11.68 % 2006	5.00	109.67	9.1741
99008	11.68 % 2006	10.00	109.66	9.1765
99008	11.68 % 2006	5.00	109.625	9.1850
99008	11.68 % 2006	5.00	109.65	9.1789
98005	11.75 % 2006	5.00	109.79	9.2178
98005	11.75 % 2006	5.00	109.78	9.2203
98005	11.75 % 2006	5.00	109.76	9.2251
97002	13.05 % 2007	10.00	114.50	9.7624
97002	13.05 % 2007	20.60	114.60	9.7417
97002	13.05 % 2007	9.40	114.60	9.7417
98009	11.90 % 2007	5.00	111.37	9.3837
98009	11.90 % 2007	10.00	111.35	9.3878

98009	11.90	%	2007	5.00	111.385	9.3806
98009	11.90	%	2007	10.00	111.35	9.3878
84002	9.50	%	2008	2.00	99.50	9.5967
98007	12.00	%	2008	5.00	110.17	9.9357
98007	12.00	%	2008	5.00	110.17	9.9357
98007	12.00	%	2008	5.00	110.16	9.9376
98007	12.00	%	2008	10.00	110.18	9.9338
00016	11.40	%	2008	5.00	109.46	9.5600
00016	11.40	%	2008	5.00	109.505	9.5517
00016	11.40	%	2008	10.00	109.515	9.5499
00016	11.40	%	2008	10.00	109.42	9.5673
00016	11.40	%	2008	5.00	109.44	9.5636
00016	11.40	%	2008	5.00	109.46	9.5600
00016	11.40	%	2008	5.00	109.45	9.5618
00016	11.40	%	2008	5.00	109.48	9.5563
00016	11.40	%	2008	10.00	109.515	9.5499
00016	11.40	%	2008	5.00	109.50	9.5526
00016	11.40	%	2008	5.00	109.50	9.5526
00016	11.40	%	2008	5.00	109.49	9.5545
00016	11.40	%	2008	5.00	109.46	9.5600
00016	11.40	%	2008	5.00	109.49	9.5545
00016	11.40	%	2008	10.00	109.515	9.5499
00016	11.40	%	2008	5.00	109.49	9.5545
00016	11.40	%	2008	5.00	109.45	9.5618
00016	11.40	%	2008	5.00	109.44	9.5636
00016	11.40	%	2008	5.00	109.46	9.5600
00016	11.40	%	2008	5.00	109.40	9.5709
00016	11.40	%	2008	5.00	109.505	9.5517
00016	11.40	%	2008	5.00	109.44	9.5636
00016	11.40	%	2008	10.00	109.46	9.5600
98023	12.25	%	2008	10.00	111.65	9.9589
98023	12.25	%	2008	5.00	111.65	9.9589
98023	12.25	%	2008	2.60	109.45	10.3649
99006	11.99	%	2009	5.00	110.725	9.9865
99006	11.99	%	2009	15.00	110.765	9.9795
99006	11.99	%	2009	5.00	110.72	9.9873
99006	11.99	%	2009	5.00	110.79	9.9752
99006	11.99	%	2009	5.00	110.79	9.9752
99006	11.99	%	2009	10.00	110.78	9.9769
99006	11.99	%	2009	5.00	110.77	9.9786
99006	11.99	%	2009	5.00	110.77	9.9786
80003	7.50	%	2010	5.00	87.80	9.5541
98015	12.25	%	2010	10.00	111.65	10.2483
98015	12.25	%	2010	10.00	111.65	10.2483
00014	11.30	%	2010	5.00	108.83	9.8140
00014	11.30	%	2010	5.00	108.89	9.8045
00014	11.30	%	2010	10.00	108.84	9.8124
00014	11.30	%	2010	5.00	108.90	9.8029
00014	11.30	%	2010	5.00	108.835	9.8132
00014	11.30	%	2010	5.00	108.85	9.8109
00014	11.30	%	2010	10.00	108.85	9.8109
00014	11.30	%	2010	5.00	108.85	9.8109
00014	11.30	%	2010	5.00	108.82	9.8156
00014	11.30	%	2010	5.00	108.84	9.8124
00014	11.30	%	2010	5.00	108.84	9.8124

99005	12.32	%	2011	5.00	111.65	10.3788
91012	11.50	%	2011	0.80	109.10	10.0485
84005	10.25	%	2012	1.00	100.90	10.1117
84005	10.25	%	2012	2.50	101.00	10.0966
84005	10.25	%	2012	4.00	99.80	10.2797
00012	11.03	%	2012	5.00	106.73	10.0106
00012	11.03	%	2012	5.00	106.70	10.0149
00012	11.03	%	2012	5.00	106.69	10.0164
00012	11.03	%	2012	5.00	106.74	10.0092
00012	11.03	%	2012	5.00	106.73	10.0106
00012	11.03	%	2012	5.00	106.73	10.0106
00012	11.03	%	2012	10.00	106.80	10.0005
00012	11.03	%	2012	2.00	106.40	10.0582
00012	11.03	%	2012	0.50	106.72	10.0121
00012	11.03	%	2012	10.00	106.70	10.0149
00012	11.03	%	2012	5.00	106.74	10.0092
00012	11.03	%	2012	5.00	106.74	10.0092
00012	11.03	%	2012	5.00	106.68	10.0178
00012	11.03	%	2012	5.00	106.77	10.0049
00012	11.03	%	2012	5.00	106.74	10.0092
00012	11.03	%	2012	5.00	106.70	10.0149
00012	11.03	%	2012	5.00	106.70	10.0149
00012	11.03	%	2012	5.00	106.74	10.0092
98021	12.40	%	2013	1.00	112.57	10.5429
98021	12.40	%	2013	1.00	111.95	10.6269
83004	10.00	%	2014	5.00	99.34	10.0913
99020	11.83	%	2014	5.00	109.90	10.4437
99020	11.83	%	2014	5.00	109.90	10.4437
99020	11.83	%	2014	5.00	109.88	10.4463
01001	10.47	%	2015	5.00	101.93	10.2012
01001	10.47	%	2015	5.00	101.92	10.2026
01001	10.47	%	2015	5.00	101.945	10.1992
01001	10.47	%	2015	5.00	101.945	10.1992
01001	10.47	%	2015	0.50	102.03	10.1877
01001	10.47	%	2015	10.00	101.94	10.1999
01001	10.47	%	2015	5.00	101.95	10.1985
01001	10.47	%	2015	6.00	101.95	10.1985
01001	10.47	%	2015	5.00	101.945	10.1992
01001	10.47	%	2015	5.00	101.95	10.1985
01001	10.47	%	2015	5.00	101.94	10.1999
01001	10.47	%	2015	25.00	101.95	10.1985
01001	10.47	%	2015	25.00	101.94	10.1999
01001	10.47	%	2015	1.00	101.60	10.2459
00009	10.79	%	2015	1.00	103.05	10.3720
85007	11.50	%	2015	0.25	107.00	10.5329
85007	11.50	%	2015	5.00	107.20	10.5067
00015	11.43	%	2015	5.00	108.53	10.2711
00015	11.43	%	2015	5.00	108.51	10.2737
00015	11.43	%	2015	5.00	108.48	10.2775
00015	11.43	%	2015	5.00	108.52	10.2724
00015	11.43	%	2015	5.00	108.51	10.2737
00015	11.43	%	2015	5.00	108.48	10.2775
00015	11.43	%	2015	5.00	108.47	10.2788
00015	11.43	%	2015	5.00	108.45	10.2813
00015	11.43	%	2015	5.00	108.46	10.2800

00015	11.43 %	2015	5.00	108.46	10.2800
00015	11.43 %	2015	5.00	108.48	10.2775
00015	11.43 %	2015	5.00	108.525	10.2718
00015	11.43 %	2015	5.00	108.45	10.2813
00015	11.43 %	2015	10.00	108.48	10.2775
00015	11.43 %	2015	5.00	108.51	10.2737
00015	11.43 %	2015	5.00	108.44	10.2826
00015	11.43 %	2015	5.00	108.54	10.2698
00015	11.43 %	2015	5.00	108.46	10.2800
00015	11.43 %	2015	10.00	108.53	10.2711
00015	11.43 %	2015	5.00	108.51	10.2737
00015	11.43 %	2015	5.00	108.49	10.2762
00015	11.43 %	2015	0.25	108.50	10.2749
00015	11.43 %	2015	0.50	108.65	10.2559
00015	11.43 %	2015	3.00	108.60	10.2622
00015	11.43 %	2015	5.00	108.50	10.2749
00015	11.43 %	2015	5.00	108.52	10.2724
00015	11.43 %	2015	10.00	108.535	10.2705
00015	11.43 %	2015	5.00	108.50	10.2749
00015	11.43 %	2015	5.00	108.53	10.2711
00015	11.43 %	2015	10.00	108.55	10.2686
00015	11.43 %	2015	5.00	108.54	10.2698
00015	11.43 %	2015	5.00	108.54	10.2698
00015	11.43 %	2015	5.00	108.54	10.2698
00015	11.43 %	2015	5.00	108.46	10.2800
00015	11.43 %	2015	5.00	108.45	10.2813
00015	11.43 %	2015	5.00	108.51	10.2737
00015	11.43 %	2015	5.00	108.53	10.2711
01003	10.71 %	2016	5.00	103.40	10.2574
01003	10.71 %	2016	5.00	103.30	10.2703
01003	10.71 %	2016	5.00	103.38	10.2600
01003	10.71 %	2016	5.00	103.39	10.2587
01003	10.71 %	2016	5.00	103.41	10.2561
01003	10.71 %	2016	5.00	103.43	10.2535
01003	10.71 %	2016	20.00	103.41	10.2561
01003	10.71 %	2016	5.00	103.41	10.2561
01003	10.71 %	2016	5.00	103.40	10.2574
01003	10.71 %	2016	25.00	103.45	10.2510
01003	10.71 %	2016	5.00	103.39	10.2587
01003	10.71 %	2016	10.00	103.40	10.2574
01003	10.71 %	2016	5.00	103.38	10.2600
99019	12.30 %	2016	20.00	113.22	10.5297
01004	10.45 %	2018	5.00	100.87	10.3384
01004	10.45 %	2018	5.00	100.90	10.3347
01004	10.45 %	2018	10.00	100.90	10.3347
01004	10.45 %	2018	5.00	100.90	10.3347
01004	10.45 %	2018	2.50	100.85	10.3409
01004	10.45 %	2018	2.00	100.90	10.3347
01004	10.45 %	2018	1.00	100.83	10.3435
01004	10.45 %	2018	1.00	100.95	10.3284
00008	10.70 %	2020	10.00	101.65	10.4954
00008	10.70 %	2020	3.00	101.00	10.5744
00008	10.70 %	2020	1.00	101.30	10.5378
00008	10.70 %	2020	0.55	101.35	10.5317
00008	10.70 %	2020	2.00	101.02	10.5720

00008	10.70 %	2020	1.00	101.35	10.5317
00008	10.70 %	2020	1.00	101.30	10.5378
00008	10.70 %	2020	1.00	101.40	10.5257
00008	10.70 %	2020	5.00	101.67	10.4929
00008	10.70 %	2020	0.555	101.40	10.5257
00008	10.70 %	2020	0.98	101.45	10.5196
00008	10.70 %	2020	0.50	101.33	10.5342
00018	11.60 %	2020	5.00	108.43	10.5696
00018	11.60 %	2020	20.00	108.44	10.5684
00018	11.60 %	2020	10.00	108.42	10.5707
00018	11.60 %	2020	5.00	108.38	10.5753
00018	11.60 %	2020	5.00	108.45	10.5673
00018	11.60 %	2020	25.00	108.44	10.5684
00018	11.60 %	2020	25.00	108.44	10.5684
00018	11.60 %	2020	20.00	108.43	10.5696
00018	11.60 %	2020	25.00	108.44	10.5684
00018	11.60 %	2020	25.00	108.42	10.5707
00018	11.60 %	2020	25.00	108.40	10.5730
00018	11.60 %	2020	20.00	108.38	10.5753
00018	11.60 %	2020	0.17	108.46	10.5662
00018	11.60 %	2020	4.83	108.46	10.5662
00018	11.60 %	2020	5.00	108.385	10.5747
00018	11.60 %	2020	10.00	108.38	10.5753
00018	11.60 %	2020	5.00	108.43	10.5696
00018	11.60 %	2020	5.00	108.44	10.5684
00018	11.60 %	2020	5.00	108.44	10.5684
Contract Date : May 22, 2001					
97009	10.85 %	2001	15.00	100.32	8.9247
97009	10.85 %	2001	28.31	100.30	9.0330
97009	10.85 %	2001	50.00	100.32	8.9247
97009	10.85 %	2001	50.00	100.32	8.9247
97011	11.15 %	2002	5.00	102.88	8.6903
97011	11.15 %	2002	5.00	102.88	8.6903
97011	11.15 %	2002	5.00	102.875	8.6944
97011	11.15 %	2002	20.00	102.88	8.6903
97011	11.15 %	2002	10.00	102.87	8.6985
97011	11.15 %	2002	10.00	102.87	8.6985
98004	11.10 %	2003	5.00	103.855	8.8114
98004	11.10 %	2003	5.00	103.87	8.8028
98004	11.10 %	2003	10.00	103.85	8.8143
98004	11.10 %	2003	10.00	103.88	8.7971
98004	11.10 %	2003	5.00	103.855	8.8114
98004	11.10 %	2003	5.00	103.85	8.8143
94003	12.50 %	2004	5.00	108.78	8.9160
94003	12.50 %	2004	5.00	108.785	8.9141
94003	12.50 %	2004	5.00	108.795	8.9102
94003	12.50 %	2004	5.00	108.78	8.9160
94003	12.50 %	2004	10.00	108.76	8.9237
00011	10.20 %	2005	10.00	103.82	9.0658
97010	11.19 %	2005	5.00	107.35	9.0481
97010	11.19 %	2005	5.00	107.35	9.0481
99008	11.68 %	2006	10.00	109.65	9.1778
99008	11.68 %	2006	5.00	109.63	9.1827
99008	11.68 %	2006	5.00	109.65	9.1778
99008	11.68 %	2006	10.00	109.65	9.1778

99008	11.68 %	2006	10.00	109.645	9.1790
98005	11.75 %	2006	5.00	109.80	9.2142
98005	11.75 %	2006	0.41	109.80	9.2142
98005	11.75 %	2006	5.00	109.775	9.2203
98005	11.75 %	2006	15.00	109.78	9.2191
98005	11.75 %	2006	5.00	109.78	9.2191
98005	11.75 %	2006	5.00	109.75	9.2264
00013	11.00 %	2006	10.00	107.45	9.1557
97002	13.05 %	2007	10.00	114.35	9.7924
98009	11.90 %	2007	5.00	111.365	9.3841
98009	11.90 %	2007	5.00	111.37	9.3831
98009	11.90 %	2007	5.00	111.365	9.3841
98009	11.90 %	2007	5.00	111.37	9.3831
98009	11.90 %	2007	5.00	111.35	9.3872
98009	11.90 %	2007	5.00	111.36	9.3851
98009	11.90 %	2007	5.00	111.35	9.3872
98009	11.90 %	2007	5.00	111.35	9.3872
84002	9.50 %	2008	0.50	99.00	9.6997
98007	12.00 %	2008	10.00	110.18	9.9332
00016	11.40 %	2008	10.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.51	9.5503
00016	11.40 %	2008	5.00	109.42	9.5668
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.44	9.5631
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.38	9.5741
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.46	9.5595
00016	11.40 %	2008	10.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.38	9.5741
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.38	9.5741
00016	11.40 %	2008	10.00	109.45	9.5613
00016	11.40 %	2008	10.00	109.46	9.5595
00016	11.40 %	2008	5.00	109.46	9.5595
00016	11.40 %	2008	5.00	109.46	9.5595
00016	11.40 %	2008	5.00	109.44	9.5631
00016	11.40 %	2008	5.00	109.45	9.5613
00016	11.40 %	2008	5.00	109.40	9.5704
98023	12.25 %	2008	10.00	111.70	9.9493
99006	11.99 %	2009	5.00	110.75	9.9816
99006	11.99 %	2009	10.00	110.75	9.9816
99006	11.99 %	2009	5.00	110.745	9.9825
99006	11.99 %	2009	5.00	110.75	9.9816
99006	11.99 %	2009	5.00	110.77	9.9781
99006	11.99 %	2009	10.00	110.74	9.9834

99006	11.99	%	2009	25.00	110.75	9.9816
99006	11.99	%	2009	5.00	110.75	9.9816
99006	11.99	%	2009	5.00	110.75	9.9816
99006	11.99	%	2009	5.00	110.75	9.9816
89009	11.50	%	2009	10.00	108.71	9.8951
89009	11.50	%	2009	10.00	108.71	9.8951
89009	11.50	%	2009	10.00	108.71	9.8951
90010	11.50	%	2010	5.00	108.70	10.0138
90010	11.50	%	2010	10.00	108.75	10.0058
90010	11.50	%	2010	10.00	108.75	10.0058
90010	11.50	%	2010	10.00	108.75	10.0058
00014	11.30	%	2010	5.00	108.865	9.8082
00014	11.30	%	2010	5.00	108.87	9.8075
00014	11.30	%	2010	5.00	108.87	9.8075
00014	11.30	%	2010	5.00	108.86	9.8090
00014	11.30	%	2010	5.00	108.865	9.8082
00014	11.30	%	2010	5.00	108.865	9.8082
00014	11.30	%	2010	5.00	108.87	9.8075
00014	11.30	%	2010	5.00	108.90	9.8027
00014	11.30	%	2010	5.00	108.89	9.8043
00014	11.30	%	2010	10.00	108.87	9.8075
00010	10.95	%	2011	10.00	106.56	9.9021
00010	10.95	%	2011	10.00	106.55	9.9036
00010	10.95	%	2011	5.00	106.55	9.9036
00010	10.95	%	2011	5.00	106.545	9.9044
00010	10.95	%	2011	5.00	106.545	9.9044
00010	10.95	%	2011	5.00	106.57	9.9005
00010	10.95	%	2011	5.00	106.55	9.9036
00010	10.95	%	2011	5.00	106.57	9.9005
84005	10.25	%	2012	4.00	100.30	10.2031
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.715	10.0127
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.71	10.0134
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.72	10.0120
00012	11.03	%	2012	5.00	106.72	10.0120
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.72	10.0120
00012	11.03	%	2012	5.00	106.75	10.0076
00012	11.03	%	2012	5.00	106.75	10.0076
00012	11.03	%	2012	25.00	106.75	10.0076
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.72	10.0120
00012	11.03	%	2012	5.00	106.70	10.0148
00012	11.03	%	2012	10.00	106.72	10.0120
00012	11.03	%	2012	5.00	106.73	10.0105
00012	11.03	%	2012	5.00	106.75	10.0076
00012	11.03	%	2012	5.00	106.72	10.0120
00012	11.03	%	2012	5.00	106.71	10.0134

84010	10.50 %	2014	1.00	101.40	10.3032
99020	11.83 %	2014	5.00	109.88	10.4461
99020	11.83 %	2014	5.00	109.90	10.4435
99020	11.83 %	2014	10.00	109.90	10.4435
99020	11.83 %	2014	10.00	109.87	10.4474
01001	10.47 %	2015	5.00	101.91	10.2039
01001	10.47 %	2015	10.00	101.91	10.2039
01001	10.47 %	2015	5.00	101.91	10.2039
01001	10.47 %	2015	5.00	101.90	10.2053
01001	10.47 %	2015	10.00	101.895	10.2059
01001	10.47 %	2015	5.00	101.91	10.2039
01001	10.47 %	2015	0.50	101.98	10.1945
01001	10.47 %	2015	15.00	101.90	10.2053
01001	10.47 %	2015	15.00	101.89	10.2066
01001	10.47 %	2015	5.00	101.95	10.1985
01001	10.47 %	2015	10.00	101.90	10.2053
01001	10.47 %	2015	5.00	101.91	10.2039
01001	10.47 %	2015	5.00	101.91	10.2039
01001	10.47 %	2015	2.00	101.88	10.2080
01001	10.47 %	2015	5.00	101.90	10.2053
01001	10.47 %	2015	5.00	101.91	10.2039
01001	10.47 %	2015	5.00	101.92	10.2026
85007	11.50 %	2015	10.00	107.80	10.4282
00015	11.43 %	2015	5.00	108.46	10.2799
00015	11.43 %	2015	5.00	108.45	10.2812
00015	11.43 %	2015	5.00	108.445	10.2819
00015	11.43 %	2015	5.00	108.44	10.2825
00015	11.43 %	2015	5.00	108.44	10.2825
00015	11.43 %	2015	10.00	108.44	10.2825
00015	11.43 %	2015	5.00	108.48	10.2774
00015	11.43 %	2015	5.00	108.44	10.2825
00015	11.43 %	2015	10.00	108.49	10.2761
00015	11.43 %	2015	10.00	108.49	10.2761
00015	11.43 %	2015	3.55	108.57	10.2659
00015	11.43 %	2015	10.00	108.45	10.2812
00015	11.43 %	2015	5.00	108.47	10.2787
00015	11.43 %	2015	5.00	108.48	10.2774
00015	11.43 %	2015	10.00	108.47	10.2787
00015	11.43 %	2015	10.00	108.47	10.2787
00015	11.43 %	2015	5.00	108.44	10.2825
00015	11.43 %	2015	5.00	108.46	10.2799
00015	11.43 %	2015	5.00	108.49	10.2761
00015	11.43 %	2015	5.00	108.48	10.2774
00015	11.43 %	2015	5.00	108.47	10.2787
00015	11.43 %	2015	5.00	108.52	10.2723
01003	10.71 %	2016	10.00	103.35	10.2638
01003	10.71 %	2016	5.00	103.40	10.2573
01003	10.71 %	2016	5.00	103.39	10.2586
01003	10.71 %	2016	5.00	103.39	10.2586
01003	10.71 %	2016	10.00	103.40	10.2573
01004	10.45 %	2018	2.00	100.85	10.3409
01004	10.45 %	2018	5.00	100.85	10.3409
01004	10.45 %	2018	5.00	100.93	10.3308
00008	10.70 %	2020	4.00	101.35	10.5317
00008	10.70 %	2020	5.00	101.45	10.5195

00008	10.70 %	2020	10.00	101.60	10.5013
00018	11.60 %	2020	5.00	108.43	10.5696
00018	11.60 %	2020	10.00	108.35	10.5787
00018	11.60 %	2020	5.00	108.32	10.5822
00018	11.60 %	2020	5.00	108.36	10.5776
00018	11.60 %	2020	5.00	108.36	10.5776
00018	11.60 %	2020	5.00	108.36	10.5776
00018	11.60 %	2020	5.00	108.32	10.5822
00018	11.60 %	2020	5.00	108.28	10.5867
00018	11.60 %	2020	5.00	108.35	10.5787
00018	11.60 %	2020	5.00	108.40	10.5730
00018	11.60 %	2020	5.00	108.39	10.5742
00018	11.60 %	2020	5.00	108.40	10.5730
00018	11.60 %	2020	15.00	108.33	10.5810
00018	11.60 %	2020	5.00	108.33	10.5810
00018	11.60 %	2020	5.00	108.37	10.5764
00018	11.60 %	2020	5.00	108.36	10.5776
00018	11.60 %	2020	5.00	108.375	10.5759
00018	11.60 %	2020	5.00	108.38	10.5753
00018	11.60 %	2020	0.73	108.50	10.5616
00018	11.60 %	2020	5.00	108.35	10.5787
00018	11.60 %	2020	5.00	108.30	10.5844
00018	11.60 %	2020	10.00	108.39	10.5742
Total			2957.51		

B. State Government Securities

Contract Date : May 21, 2001

97238	13.05% MAHARASHTRA SDL				
2007		2.00	109.33	10.8732	
97237	13.05% MADHYA PRADESH SDL				
2007		0.50	109.33	10.8732	
97245	13.05% RAJASTHAN SDL 2007	0.50	109.33	10.8732	
97247	13.05% TAMILNADU LOAN				
2007		0.50	109.33	10.8732	
97231	13.05 % GUJARAT SDL 2007	0.50	109.33	10.8732	
97250	13.05% WEST BENGAL 2007	0.50	109.33	10.8732	
97235	13.05% KARNATAKA SDL 2007	0.50	109.33	10.8732	
00264	11.57% KARNATAKA STATE				
G.S 2010		1.00	106.80	10.4261	
Total		6.00			

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 22, 2001

28/05/2001	1.00	99.8687	7.9760
09/07/2001	20.00	98.9847	7.7783

Total 21.00

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

Contract Date : May 21, 2001

08/11/2001	5.00	96.3213	8.1298
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Contract Date : May 22, 2001			
24/05/2001	1.00	99.9534	8.4852
Total	6.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 21, 2001			
07/02/2002	0.25	94.3974	8.2457
21/03/2002	5.00	93.4451	8.3992
Contract Date : May 22, 2001			
13/12/2001	33.00	95.5204	8.3270
13/12/2001	4.50	95.4436	8.4766
10/01/2002	41.25	94.9395	8.3271
24/01/2002	30.00	94.6395	8.3471
24/01/2002	25.00	94.6395	8.3471
21/02/2002	30.00	94.0479	8.3770
07/03/2002	1.45	93.7638	8.3770
21/03/2002	5.00	93.4451	8.4269
08/04/2002	20.00	93.0598	8.4568
08/04/2002	20.00	93.0598	8.4568
18/04/2002	20.00	92.8512	8.4668
18/04/2002	10.00	92.8591	8.4567
02/05/2002	11.00	92.5875	8.4468
17/05/2002	5.50	92.3069	8.4269
Total	261.95		

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

99005	12.32 %	2011	25.00	111.70	8.35	16
98013	11.55 %	2001	25.00	100.30	8.55	1
98013	11.55 %	2001	40.00	100.20	8.85	1
94009	11.75 %	2001	50.00	100.70	8.55	3
94009	11.75 %	2001	50.00	100.70	8.55	3
94009	11.75 %	2001	50.00	100.70	8.55	3
94009	11.75 %	2001	50.00	100.70	8.55	3
94009	11.75 %	2001	50.00	100.70	8.55	3
94009	11.75 %	2001	25.00	100.70	9.30	21
94009	11.75 %	2001	25.00	100.70	9.30	24
94009	11.75 %	2001	25.00	100.70	9.30	28
94009	11.75 %	2001	25.00	100.70	9.30	21
94009	11.75 %	2001	25.00	100.70	9.30	24
94009	11.75 %	2001	25.00	100.70	9.30	28
94009	11.75 %	2001	38.50	100.70	8.60	1
94009	11.75 %	2001	27.00	100.70	8.55	3
94009	11.75 %	2001	10.00	100.70	8.50	3
94009	11.75 %	2001	20.00	100.75	8.80	1
94009	11.75 %	2001	20.00	100.75	8.80	1
94009	11.75 %	2001	100.00	100.77	8.65	6
94009	11.75 %	2001	25.00	100.70	8.65	1

94009	11.75 %	2001	100.00	100.77	8.55	2
97004	12.69 %	2002	15.00	103.30	8.85	1
97004	12.69 %	2002	10.00	103.30	8.85	1
87006	11.00 %	2002	20.00	102.00	8.50	1
97011	11.15 %	2002	25.00	102.87	9.30	31
97011	11.15 %	2002	25.00	102.87	9.30	31
97011	11.15 %	2002	35.00	102.85	8.50	1
94003	12.50 %	2004	25.00	108.78	8.65	3
94003	12.50 %	2004	25.00	108.78	8.65	3
98022	11.98 %	2004	10.00	108.20	8.65	1
98022	11.98 %	2004	81.00	108.00	8.75	1
98022	11.98 %	2004	30.00	108.00	8.70	1
00011	10.20 %	2005	10.00	103.77	8.50	1
00011	10.20 %	2005	30.00	103.77	8.50	1
00011	10.20 %	2005	22.00	103.77	8.50	1
97010	11.19 %	2005	25.00	107.20	8.90	1
97010	11.19 %	2005	25.00	107.20	8.90	1
97010	11.19 %	2005	25.00	107.20	8.90	1
97010	11.19 %	2005	25.00	107.20	8.90	1
99008	11.68 %	2006	45.00	109.70	8.75	1
00013	11.00 %	2006	15.00	107.25	8.65	1
00016	11.40 %	2008	5.00	109.30	9.50	3
99004	12.29 %	2010	5.00	111.30	9.50	3
99004	12.29 %	2010	5.00	111.30	9.50	3
00010	10.95 %	2011	51.50	106.55	8.65	1
99020	11.83 %	2014	40.00	109.90	8.75	1
01003	10.71 %	2016	34.35	103.40	8.75	1
00018	11.60 %	2020	40.00	108.35	8.50	1
Total			1559.35			

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)

13/08/2001	35.00	98.2572	8.50	1
17/08/2001	22.50	98.1748	8.50	1

Total 57.50

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

NIL

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

29/11/2001	5.00	95.7895	8.75	1
18/04/2002	17.00	92.8434	8.50	1
17/05/2002	65.00	92.2649	8.50	1

Total 87.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 22 May 2001

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