

# Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 23 May 2001

| Loan<br>Code                            | Nomenclature | Amount<br>(Face Value)<br>(in Rs.Crore) | Price *<br>Per Rs.100<br>nominal | YTM %<br>Indicative |
|-----------------------------------------|--------------|-----------------------------------------|----------------------------------|---------------------|
| I. Outright Transactions                |              |                                         |                                  |                     |
| A. Government of India Dated Securities |              |                                         |                                  |                     |
| Contract Date : May 22, 2001            |              |                                         |                                  |                     |
| 98019                                   | 11.68 % 2002 | 10.00                                   | 103.28                           | 8.7278              |
| 98019                                   | 11.68 % 2002 | 15.00                                   | 103.28                           | 8.7278              |
| 97011                                   | 11.15 % 2002 | 5.00                                    | 102.865                          | 8.7027              |
| 94010                                   | 11.55 % 2002 | 5.00                                    | 103.72                           | 8.8117              |
| 94003                                   | 12.50 % 2004 | 5.00                                    | 108.79                           | 8.9121              |
| 94003                                   | 12.50 % 2004 | 15.00                                   | 108.76                           | 8.9237              |
| 94003                                   | 12.50 % 2004 | 5.00                                    | 108.785                          | 8.9141              |
| 98017                                   | 11.95 % 2004 | 5.00                                    | 107.55                           | 9.1433              |
| 00007                                   | 9.90 % 2005  | 1.60                                    | 102.50                           | 9.1219              |
| 00007                                   | 9.90 % 2005  | 10.00                                   | 102.69                           | 9.0641              |
| 00007                                   | 9.90 % 2005  | 5.00                                    | 102.695                          | 9.0626              |
| 00007                                   | 9.90 % 2005  | 10.00                                   | 102.70                           | 9.0611              |
| 97010                                   | 11.19 % 2005 | 5.00                                    | 107.355                          | 9.0467              |
| 97010                                   | 11.19 % 2005 | 5.00                                    | 107.35                           | 9.0481              |
| 97010                                   | 11.19 % 2005 | 5.00                                    | 107.35                           | 9.0481              |
| 97010                                   | 11.19 % 2005 | 5.00                                    | 107.35                           | 9.0481              |
| 97010                                   | 11.19 % 2005 | 10.00                                   | 107.36                           | 9.0453              |
| 99008                                   | 11.68 % 2006 | 5.00                                    | 109.64                           | 9.1802              |
| 99008                                   | 11.68 % 2006 | 10.00                                   | 109.645                          | 9.1790              |
| 99008                                   | 11.68 % 2006 | 10.00                                   | 109.64                           | 9.1802              |
| 99008                                   | 11.68 % 2006 | 15.00                                   | 109.64                           | 9.1802              |
| 00013                                   | 11.00 % 2006 | 10.00                                   | 107.42                           | 9.1627              |
| 00013                                   | 11.00 % 2006 | 10.00                                   | 107.40                           | 9.1674              |
| 00013                                   | 11.00 % 2006 | 10.00                                   | 107.45                           | 9.1557              |
| 00013                                   | 11.00 % 2006 | 10.00                                   | 107.46                           | 9.1533              |
| 97002                                   | 13.05 % 2007 | 0.80                                    | 113.10                           | 10.0538             |
| 98009                                   | 11.90 % 2007 | 5.00                                    | 111.34                           | 9.3892              |
| 84002                                   | 9.50 % 2008  | 0.50                                    | 99.12                            | 9.6749              |
| 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                                    | 109.44                           | 9.5631              |
| 00016                                   | 11.40 % 2008 | 10.00                                   | 109.39                           | 9.5723              |
| 00016                                   | 11.40 % 2008 | 5.00                                    | 109.45                           | 9.5613              |
| 00016                                   | 11.40 % 2008 | 5.00                                    | 109.445                          | 9.5622              |
| 00016                                   | 11.40 % 2008 | 10.00                                   | 109.43                           | 9.5650              |
| 00016                                   | 11.40 % 2008 | 10.00                                   | 109.45                           | 9.5613              |
| 00016                                   | 11.40 % 2008 | 10.00                                   | 109.46                           | 9.5595              |
| 00016                                   | 11.40 % 2008 | 10.00                                   | 109.46                           | 9.5595              |

|       |       |   |      |       |         |         |
|-------|-------|---|------|-------|---------|---------|
| 00016 | 11.40 | % | 2008 | 25.00 | 109.39  | 9.5723  |
| 00016 | 11.40 | % | 2008 | 15.00 | 109.39  | 9.5723  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.465 | 9.5586  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.44  | 9.5631  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.47  | 9.5576  |
| 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 | 109.48  | 9.5558  |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.43  | 9.5650  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.41  | 9.5686  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.44  | 9.5631  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.44  | 9.5631  |
| 98023 | 12.25 | % | 2008 | 0.40  | 111.00  | 10.0772 |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.71  | 9.9886  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.71  | 9.9886  |
| 98015 | 12.25 | % | 2010 | 5.00  | 111.51  | 10.2703 |
| 98015 | 12.25 | % | 2010 | 10.00 | 111.60  | 10.2559 |
| 98015 | 12.25 | % | 2010 | 5.00  | 111.56  | 10.2623 |
| 98015 | 12.25 | % | 2010 | 5.00  | 111.56  | 10.2623 |
| 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  | 108.88  | 9.8059  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.87  | 9.8075  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.88  | 9.8059  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.85  | 9.8106  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.88  | 9.8059  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.83  | 9.8138  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.83  | 9.8138  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.86  | 9.8090  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.85  | 9.8106  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.85  | 9.8106  |
| 00014 | 11.30 | % | 2010 | 20.00 | 108.85  | 9.8106  |
| 00014 | 11.30 | % | 2010 | 15.00 | 108.85  | 9.8106  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.87  | 9.8075  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.86  | 9.8090  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.84  | 9.8122  |
| 00010 | 10.95 | % | 2011 | 10.00 | 106.50  | 9.9112  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.575 | 9.8998  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.56  | 9.9021  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.67  | 9.8853  |
| 00010 | 10.95 | % | 2011 | 10.00 | 106.53  | 9.9066  |
| 91012 | 11.50 | % | 2011 | 25.00 | 108.80  | 10.0932 |
| 84005 | 10.25 | % | 2012 | 0.50  | 100.60  | 10.1574 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.685 | 10.0170 |
| 00012 | 11.03 | % | 2012 | 0.50  | 106.40  | 10.0581 |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.71  | 10.0134 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.74  | 10.0091 |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.70  | 10.0148 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.70  | 10.0148 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.72  | 10.0120 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.725 | 10.0112 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.70  | 10.0148 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.72  | 10.0120 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.70  | 10.0148 |
| 98021 | 12.40 | % | 2013 | 1.00  | 112.57  | 10.5427 |

|       |         |      |       |         |         |
|-------|---------|------|-------|---------|---------|
| 83004 | 10.00 % | 2014 | 5.00  | 99.40   | 10.0830 |
| 83004 | 10.00 % | 2014 | 5.00  | 99.30   | 10.0971 |
| 84010 | 10.50 % | 2014 | 1.00  | 101.75  | 10.2552 |
| 99020 | 11.83 % | 2014 | 5.00  | 109.88  | 10.4461 |
| 01001 | 10.47 % | 2015 | 5.00  | 101.90  | 10.2053 |
| 01001 | 10.47 % | 2015 | 1.00  | 101.83  | 10.2042 |
| 01001 | 10.47 % | 2015 | 10.00 | 101.905 | 10.2046 |
| 01001 | 10.47 % | 2015 | 10.00 | 101.88  | 10.2080 |
| 01001 | 10.47 % | 2015 | 5.00  | 101.855 | 10.2113 |
| 01001 | 10.47 % | 2015 | 10.00 | 101.88  | 10.2080 |
| 01001 | 10.47 % | 2015 | 0.50  | 101.95  | 10.1985 |
| 01001 | 10.47 % | 2015 | 0.50  | 101.97  | 10.1958 |
| 01001 | 10.47 % | 2015 | 1.00  | 101.97  | 10.1958 |
| 01001 | 10.47 % | 2015 | 0.50  | 101.95  | 10.1985 |
| 01001 | 10.47 % | 2015 | 2.064 | 101.85  | 10.2120 |
| 01001 | 10.47 % | 2015 | 25.00 | 101.88  | 10.2080 |
| 01001 | 10.47 % | 2015 | 20.00 | 101.90  | 10.2053 |
| 85007 | 11.50 % | 2015 | 3.00  | 107.98  | 10.4048 |
| 85007 | 11.50 % | 2015 | 0.25  | 107.10  | 10.5196 |
| 85007 | 11.50 % | 2015 | 2.00  | 107.40  | 10.4803 |
| 00015 | 11.43 % | 2015 | 5.00  | 108.48  | 10.2774 |
| 00015 | 11.43 % | 2015 | 5.00  | 108.43  | 10.2838 |
| 00015 | 11.43 % | 2015 | 5.00  | 108.45  | 10.2812 |
| 00015 | 11.43 % | 2015 | 5.00  | 108.45  | 10.2812 |
| 00015 | 11.43 % | 2015 | 3.00  | 108.73  | 10.2456 |
| 00015 | 11.43 % | 2015 | 5.00  | 108.48  | 10.2774 |
| 00015 | 11.43 % | 2015 | 5.00  | 108.415 | 10.2857 |
| 00015 | 11.43 % | 2015 | 5.00  | 108.45  | 10.2812 |
| 00015 | 11.43 % | 2015 | 0.59  | 108.25  | 10.3067 |
| 00015 | 11.43 % | 2015 | 10.00 | 108.48  | 10.2774 |
| 00015 | 11.43 % | 2015 | 0.50  | 108.43  | 10.2838 |
| 01003 | 10.71 % | 2016 | 5.00  | 103.36  | 10.2625 |
| 01003 | 10.71 % | 2016 | 10.00 | 103.36  | 10.2625 |
| 01003 | 10.71 % | 2016 | 25.00 | 103.37  | 10.2612 |
| 99019 | 12.30 % | 2016 | 0.28  | 113.12  | 10.5417 |
| 01004 | 10.45 % | 2018 | 5.00  | 100.835 | 10.3428 |
| 01004 | 10.45 % | 2018 | 0.16  | 100.92  | 10.3321 |
| 01004 | 10.45 % | 2018 | 0.25  | 100.95  | 10.3283 |
| 01004 | 10.45 % | 2018 | 1.00  | 101.00  | 10.3221 |
| 01004 | 10.45 % | 2018 | 3.00  | 100.90  | 10.3346 |
| 01004 | 10.45 % | 2018 | 5.00  | 100.85  | 10.3409 |
| 01004 | 10.45 % | 2018 | 1.00  | 100.97  | 10.3258 |
| 01004 | 10.45 % | 2018 | 5.00  | 100.84  | 10.3421 |
| 01004 | 10.45 % | 2018 | 10.00 | 100.83  | 10.3434 |
| 01004 | 10.45 % | 2018 | 15.00 | 100.85  | 10.3409 |
| 00008 | 10.70 % | 2020 | 1.00  | 101.00  | 10.5744 |
| 00008 | 10.70 % | 2020 | 1.00  | 101.35  | 10.5317 |
| 00008 | 10.70 % | 2020 | 0.50  | 101.30  | 10.5378 |
| 00008 | 10.70 % | 2020 | 3.00  | 101.00  | 10.5744 |
| 00008 | 10.70 % | 2020 | 5.00  | 101.45  | 10.5195 |
| 00018 | 11.60 % | 2020 | 5.00  | 108.38  | 10.5753 |
| 00018 | 11.60 % | 2020 | 5.00  | 108.405 | 10.5725 |
| 00018 | 11.60 % | 2020 | 5.00  | 108.35  | 10.5787 |
| 00018 | 11.60 % | 2020 | 5.00  | 108.41  | 10.5719 |
| 00018 | 11.60 % | 2020 | 5.00  | 108.41  | 10.5719 |

|                              |         |      |       |         |         |
|------------------------------|---------|------|-------|---------|---------|
| 00018                        | 11.60 % | 2020 | 5.00  | 108.41  | 10.5719 |
| 00018                        | 11.60 % | 2020 | 5.00  | 108.40  | 10.5730 |
| 00018                        | 11.60 % | 2020 | 5.00  | 108.38  | 10.5753 |
| 00018                        | 11.60 % | 2020 | 10.00 | 108.38  | 10.5753 |
| 00018                        | 11.60 % | 2020 | 20.00 | 108.36  | 10.5776 |
| 00018                        | 11.60 % | 2020 | 50.00 | 108.36  | 10.5776 |
| 00018                        | 11.60 % | 2020 | 20.00 | 108.36  | 10.5776 |
| 00018                        | 11.60 % | 2020 | 5.00  | 108.36  | 10.5776 |
| Contract Date : May 23, 2001 |         |      |       |         |         |
| 98013                        | 11.55 % | 2001 | 25.00 | 100.28  | 8.6989  |
| 97004                        | 12.69 % | 2002 | 20.00 | 103.60  | 8.7056  |
| 97004                        | 12.69 % | 2002 | 10.00 | 103.605 | 8.7003  |
| 87006                        | 11.00 % | 2002 | 10.00 | 102.135 | 8.6426  |
| 87006                        | 11.00 % | 2002 | 5.00  | 102.12  | 8.6588  |
| 87006                        | 11.00 % | 2002 | 10.00 | 102.135 | 8.6426  |
| 97011                        | 11.15 % | 2002 | 10.00 | 102.89  | 8.6770  |
| 97011                        | 11.15 % | 2002 | 10.00 | 102.88  | 8.6852  |
| 97011                        | 11.15 % | 2002 | 25.00 | 102.89  | 8.6770  |
| 97011                        | 11.15 % | 2002 | 10.00 | 102.885 | 8.6811  |
| 97011                        | 11.15 % | 2002 | 20.00 | 102.885 | 8.6811  |
| 97011                        | 11.15 % | 2002 | 10.00 | 102.875 | 8.6894  |
| 97011                        | 11.15 % | 2002 | 5.00  | 102.885 | 8.6811  |
| 97011                        | 11.15 % | 2002 | 5.00  | 102.89  | 8.6770  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.82  | 8.8975  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.82  | 8.8975  |
| 94003                        | 12.50 % | 2004 | 10.00 | 108.82  | 8.8975  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.81  | 8.9014  |
| 94003                        | 12.50 % | 2004 | 40.00 | 108.80  | 8.9053  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.815 | 8.8995  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.82  | 8.8975  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.80  | 8.9053  |
| 94003                        | 12.50 % | 2004 | 10.00 | 108.80  | 8.9053  |
| 94003                        | 12.50 % | 2004 | 0.05  | 108.89  | 8.8706  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.825 | 8.8956  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.825 | 8.8956  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.80  | 8.9053  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.81  | 8.9014  |
| 94003                        | 12.50 % | 2004 | 10.00 | 108.81  | 8.9014  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.79  | 8.9091  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.79  | 8.9091  |
| 94003                        | 12.50 % | 2004 | 5.00  | 108.80  | 8.9053  |
| 94003                        | 12.50 % | 2004 | 40.00 | 108.805 | 8.9033  |
| 98017                        | 11.95 % | 2004 | 5.00  | 107.55  | 9.1414  |
| 00007                        | 9.90 %  | 2005 | 15.00 | 102.75  | 9.0453  |
| 00007                        | 9.90 %  | 2005 | 10.00 | 102.75  | 9.0453  |
| 00007                        | 9.90 %  | 2005 | 5.00  | 102.73  | 9.0513  |
| 00007                        | 9.90 %  | 2005 | 5.00  | 102.73  | 9.0513  |
| 00007                        | 9.90 %  | 2005 | 5.00  | 102.73  | 9.0513  |
| 00011                        | 10.20 % | 2005 | 5.00  | 103.83  | 9.0624  |
| 00011                        | 10.20 % | 2005 | 10.00 | 103.84  | 9.0595  |
| 00011                        | 10.20 % | 2005 | 10.00 | 103.86  | 9.0538  |
| 97010                        | 11.19 % | 2005 | 5.00  | 107.39  | 9.0359  |
| 97010                        | 11.19 % | 2005 | 5.00  | 107.395 | 9.0345  |
| 97010                        | 11.19 % | 2005 | 15.00 | 107.35  | 9.0470  |
| 97010                        | 11.19 % | 2005 | 10.00 | 107.355 | 9.0456  |

|       |       |   |      |       |         |        |
|-------|-------|---|------|-------|---------|--------|
| 97010 | 11.19 | % | 2005 | 5.00  | 107.36  | 9.0442 |
| 97010 | 11.19 | % | 2005 | 15.00 | 107.34  | 9.0498 |
| 97010 | 11.19 | % | 2005 | 5.00  | 107.40  | 9.0331 |
| 97010 | 11.19 | % | 2005 | 5.00  | 107.40  | 9.0331 |
| 97010 | 11.19 | % | 2005 | 10.00 | 107.37  | 9.0414 |
| 97010 | 11.19 | % | 2005 | 15.00 | 107.355 | 9.0456 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.65  | 9.1766 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.65  | 9.1766 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.68  | 9.1693 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.65  | 9.1766 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.69  | 9.1669 |
| 99008 | 11.68 | % | 2006 | 10.00 | 109.65  | 9.1766 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.705 | 9.1632 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.695 | 9.1656 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.70  | 9.1644 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.70  | 9.1644 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.65  | 9.1766 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.65  | 9.1766 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.70  | 9.1644 |
| 99008 | 11.68 | % | 2006 | 5.00  | 109.68  | 9.1693 |
| 99008 | 11.68 | % | 2006 | 10.00 | 109.70  | 9.1644 |
| 98005 | 11.75 | % | 2006 | 10.00 | 109.80  | 9.2130 |
| 98005 | 11.75 | % | 2006 | 5.00  | 109.81  | 9.2106 |
| 98005 | 11.75 | % | 2006 | 5.00  | 109.76  | 9.2228 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.425 | 9.1608 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.45  | 9.1550 |
| 00013 | 11.00 | % | 2006 | 10.00 | 107.46  | 9.1526 |
| 00013 | 11.00 | % | 2006 | 10.00 | 107.49  | 9.1455 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.49  | 9.1455 |
| 00013 | 11.00 | % | 2006 | 10.00 | 107.45  | 9.1550 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.44  | 9.1573 |
| 00013 | 11.00 | % | 2006 | 10.00 | 107.45  | 9.1550 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.46  | 9.1526 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.48  | 9.1479 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.48  | 9.1479 |
| 00013 | 11.00 | % | 2006 | 5.00  | 107.48  | 9.1479 |
| 00013 | 11.00 | % | 2006 | 10.00 | 107.48  | 9.1479 |
| 98009 | 11.90 | % | 2007 | 10.00 | 111.40  | 9.3762 |
| 98009 | 11.90 | % | 2007 | 5.00  | 111.45  | 9.3659 |
| 98009 | 11.90 | % | 2007 | 5.00  | 111.45  | 9.3659 |
| 98009 | 11.90 | % | 2007 | 10.00 | 111.45  | 9.3659 |
| 98009 | 11.90 | % | 2007 | 5.00  | 111.44  | 9.3679 |
| 98009 | 11.90 | % | 2007 | 5.00  | 111.46  | 9.3638 |
| 98009 | 11.90 | % | 2007 | 5.00  | 111.35  | 9.3865 |
| 98009 | 11.90 | % | 2007 | 10.00 | 111.405 | 9.3752 |
| 98009 | 11.90 | % | 2007 | 10.00 | 111.40  | 9.3762 |
| 98009 | 11.90 | % | 2007 | 5.00  | 111.38  | 9.3803 |
| 98007 | 12.00 | % | 2008 | 5.00  | 110.15  | 9.9382 |
| 88008 | 11.50 | % | 2008 | 10.00 | 108.49  | 9.7958 |
| 00016 | 11.40 | % | 2008 | 15.00 | 109.39  | 9.5718 |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.51  | 9.5499 |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517 |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.52  | 9.5480 |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.445 | 9.5617 |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.435 | 9.5636 |

|       |       |   |      |       |         |         |
|-------|-------|---|------|-------|---------|---------|
| 00016 | 11.40 | % | 2008 | 5.00  | 109.48  | 9.5553  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 20.00 | 109.52  | 9.5480  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.41  | 9.5681  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.53  | 9.5462  |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.49  | 9.5535  |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.43  | 9.5645  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.485 | 9.5544  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.49  | 9.5535  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.49  | 9.5535  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.48  | 9.5553  |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.51  | 9.5499  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.55  | 9.5426  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 10.00 | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.51  | 9.5499  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.50  | 9.5517  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.49  | 9.5535  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.48  | 9.5553  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.47  | 9.5572  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.52  | 9.5480  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.48  | 9.5553  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.41  | 9.5681  |
| 00016 | 11.40 | % | 2008 | 20.00 | 109.525 | 9.5471  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.515 | 9.5490  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.51  | 9.5499  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.51  | 9.5499  |
| 00016 | 11.40 | % | 2008 | 20.00 | 109.54  | 9.5444  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.47  | 9.5572  |
| 00016 | 11.40 | % | 2008 | 15.00 | 109.49  | 9.5535  |
| 00016 | 11.40 | % | 2008 | 5.00  | 109.52  | 9.5480  |
| 98023 | 12.25 | % | 2008 | 0.30  | 111.40  | 10.0034 |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.85  | 9.9637  |
| 99006 | 11.99 | % | 2009 | 15.00 | 110.745 | 9.9820  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.78  | 9.9759  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.735 | 9.9837  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.75  | 9.9811  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.86  | 9.9620  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.83  | 9.9672  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.84  | 9.9655  |

|       |       |   |      |       |         |         |
|-------|-------|---|------|-------|---------|---------|
| 99006 | 11.99 | % | 2009 | 5.00  | 110.83  | 9.9672  |
| 99006 | 11.99 | % | 2009 | 5.00  | 110.75  | 9.9811  |
| 89009 | 11.50 | % | 2009 | 10.00 | 108.70  | 9.8964  |
| 98015 | 12.25 | % | 2010 | 10.00 | 111.50  | 10.2716 |
| 98015 | 12.25 | % | 2010 | 5.00  | 111.63  | 10.2509 |
| 98015 | 12.25 | % | 2010 | 5.00  | 111.58  | 10.2588 |
| 00014 | 11.30 | % | 2010 | 0.019 | 109.25  | 9.7472  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.85  | 9.8104  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.845 | 9.8112  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.84  | 9.8120  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.955 | 9.7938  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.955 | 9.7938  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.95  | 9.7946  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.86  | 9.8088  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.88  | 9.8056  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.88  | 9.8056  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.92  | 9.7993  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.93  | 9.7977  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.90  | 9.8025  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.92  | 9.7993  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.95  | 9.7946  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.90  | 9.8025  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.90  | 9.8025  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.90  | 9.8025  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.90  | 9.8025  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.95  | 9.7946  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.92  | 9.7993  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.94  | 9.7962  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.94  | 9.7962  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.88  | 9.8056  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.95  | 9.7946  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.93  | 9.7977  |
| 00014 | 11.30 | % | 2010 | 5.00  | 108.955 | 9.7938  |
| 00014 | 11.30 | % | 2010 | 10.00 | 108.89  | 9.8041  |
| 99005 | 12.32 | % | 2011 | 0.50  | 111.75  | 10.3629 |
| 99005 | 12.32 | % | 2011 | 10.00 | 111.705 | 10.3698 |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.65  | 9.8883  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.64  | 9.8898  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.58  | 9.8989  |
| 00010 | 10.95 | % | 2011 | 15.00 | 106.50  | 9.9112  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.61  | 9.8944  |
| 00010 | 10.95 | % | 2011 | 10.00 | 106.60  | 9.8959  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.60  | 9.8959  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.57  | 9.9005  |
| 00010 | 10.95 | % | 2011 | 10.00 | 106.60  | 9.8959  |
| 00010 | 10.95 | % | 2011 | 10.00 | 106.61  | 9.8944  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.61  | 9.8944  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.57  | 9.9005  |
| 00010 | 10.95 | % | 2011 | 10.00 | 106.50  | 9.9112  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.57  | 9.9005  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.50  | 9.9112  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.52  | 9.9081  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.50  | 9.9112  |
| 00010 | 10.95 | % | 2011 | 5.00  | 106.58  | 9.8989  |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.74  | 10.0090 |

|       |       |   |      |       |         |         |
|-------|-------|---|------|-------|---------|---------|
| 00012 | 11.03 | % | 2012 | 5.00  | 106.83  | 9.9960  |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.79  | 10.0018 |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.69  | 10.0162 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.77  | 10.0047 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.77  | 10.0047 |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.77  | 10.0047 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.75  | 10.0075 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.85  | 9.9932  |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.82  | 9.9975  |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.84  | 9.9946  |
| 00012 | 11.03 | % | 2012 | 20.00 | 106.84  | 9.9946  |
| 00012 | 11.03 | % | 2012 | 20.00 | 106.84  | 9.9946  |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.80  | 10.0003 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.78  | 10.0032 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.75  | 10.0075 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.78  | 10.0032 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.73  | 10.0104 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.73  | 10.0104 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.74  | 10.0090 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.74  | 10.0090 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.74  | 10.0090 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.74  | 10.0090 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.74  | 10.0090 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.825 | 9.9968  |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.82  | 9.9975  |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.73  | 10.0104 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.76  | 10.0061 |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.74  | 10.0090 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.77  | 10.0047 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.76  | 10.0061 |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.82  | 9.9975  |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.75  | 10.0075 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.75  | 10.0075 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.75  | 10.0075 |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.75  | 10.0075 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.82  | 9.9975  |
| 00012 | 11.03 | % | 2012 | 10.00 | 106.74  | 10.0090 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.75  | 10.0075 |
| 00012 | 11.03 | % | 2012 | 2.00  | 106.63  | 10.0248 |
| 00012 | 11.03 | % | 2012 | 20.00 | 106.79  | 10.0018 |
| 00012 | 11.03 | % | 2012 | 4.75  | 106.34  | 10.0667 |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.83  | 9.9960  |
| 00012 | 11.03 | % | 2012 | 5.00  | 106.75  | 10.0075 |
| 83004 | 10.00 | % | 2014 | 5.00  | 99.40   | 10.0831 |
| 83004 | 10.00 | % | 2014 | 5.00  | 99.50   | 10.0691 |
| 83004 | 10.00 | % | 2014 | 10.00 | 99.50   | 10.0691 |
| 84010 | 10.50 | % | 2014 | 1.00  | 101.07  | 10.3487 |
| 99020 | 11.83 | % | 2014 | 10.00 | 109.85  | 10.4498 |
| 99020 | 11.83 | % | 2014 | 5.00  | 109.95  | 10.4367 |
| 99020 | 11.83 | % | 2014 | 10.00 | 109.95  | 10.4367 |
| 99020 | 11.83 | % | 2014 | 5.00  | 109.93  | 10.4393 |
| 99020 | 11.83 | % | 2014 | 5.00  | 109.95  | 10.4367 |
| 01001 | 10.47 | % | 2015 | 1.00  | 101.93  | 10.2012 |
| 01001 | 10.47 | % | 2015 | 5.00  | 101.88  | 10.2080 |
| 01001 | 10.47 | % | 2015 | 0.50  | 101.96  | 10.1971 |

|       |         |      |          |        |         |
|-------|---------|------|----------|--------|---------|
| 01001 | 10.47 % | 2015 | 10.00    | 101.92 | 10.2025 |
| 01001 | 10.47 % | 2015 | 5.00     | 101.93 | 10.2012 |
| 01001 | 10.47 % | 2015 | 0.20     | 101.80 | 10.2188 |
| 01001 | 10.47 % | 2015 | 5.00     | 109.50 | 9.2312  |
| 00015 | 11.43 % | 2015 | 10.00    | 108.43 | 10.2837 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.43 | 10.2837 |
| 00015 | 11.43 % | 2015 | 2.55     | 108.57 | 10.2659 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.53 | 10.2710 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.48 | 10.2773 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.52 | 10.2722 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.52 | 10.2722 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.48 | 10.2773 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.48 | 10.2773 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.49 | 10.2760 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 10.00    | 108.50 | 10.2748 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.48 | 10.2773 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.54 | 10.2697 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.55 | 10.2684 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.54 | 10.2697 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.52 | 10.2722 |
| 00015 | 11.43 % | 2015 | 1.10     | 108.43 | 10.2837 |
| 00015 | 11.43 % | 2015 | 5.00     | 108.52 | 10.2722 |
| 00015 | 11.43 % | 2015 | 15.00    | 108.48 | 10.2773 |
| 01003 | 10.71 % | 2016 | 25.00    | 103.28 | 10.2727 |
| 01003 | 10.71 % | 2016 | 10.00    | 103.42 | 10.2546 |
| 01003 | 10.71 % | 2016 | 5.00     | 103.47 | 10.2482 |
| 01004 | 10.45 % | 2018 | 0.09     | 100.92 | 10.3320 |
| 01004 | 10.45 % | 2018 | 5.00     | 101.10 | 10.3095 |
| 01004 | 10.45 % | 2018 | 5.00     | 100.85 | 10.3408 |
| 01004 | 10.45 % | 2018 | 5.00     | 100.92 | 10.3320 |
| 01004 | 10.45 % | 2018 | 5.00     | 100.90 | 10.3345 |
| 00008 | 10.70 % | 2020 | 5.00     | 101.60 | 10.5013 |
| 00018 | 11.60 % | 2020 | 10.00    | 108.40 | 10.5730 |
| 00018 | 11.60 % | 2020 | 10.00    | 108.45 | 10.5673 |
| 00018 | 11.60 % | 2020 | 10.00    | 108.45 | 10.5673 |
| 00018 | 11.60 % | 2020 | 5.00     | 108.41 | 10.5719 |
| 00018 | 11.60 % | 2020 | 5.00     | 108.43 | 10.5696 |
| 00018 | 11.60 % | 2020 | 5.00     | 108.40 | 10.5730 |
| 00018 | 11.60 % | 2020 | 5.00     | 108.40 | 10.5730 |
| 00018 | 11.60 % | 2020 | 5.00     | 108.41 | 10.5719 |
| 00018 | 11.60 % | 2020 | 10.00    | 108.46 | 10.5662 |
| 00018 | 11.60 % | 2020 | 5.00     | 108.45 | 10.5673 |
| Total |         |      | 3286.453 |        |         |

B. State Government Securities

|                              |        |                   |        |        |         |
|------------------------------|--------|-------------------|--------|--------|---------|
| Contract Date : May 23, 2001 |        |                   |        |        |         |
| 92213                        | 13.00% | KERALA S.D. 2007  | 3.00   | 110.60 | 10.6041 |
| 99240                        | 11.85% | MP SDL 2009       | 15.00  | 108.15 | 10.3551 |
| 90201                        | 11.50% | ANDHRA PRADESH    |        |        |         |
|                              |        | S.D. 2010         | 0.67   | 107.65 | 10.1908 |
| 90204                        | 11.50% | HARYANA S.D. 2010 | 0.30   | 107.65 | 10.1908 |
| 90206                        | 11.50% | KERALA S.D. 2010  | 0.088  | 107.65 | 10.1908 |
| 90205                        | 11.50% | KARNATAKA S.D.    |        |        |         |
|                              |        | 2010              | 0.37   | 107.65 | 10.1908 |
| 90210                        | 11.50% | RAJASTHAN S.D.    |        |        |         |
|                              |        | 2010              | 0.23   | 107.65 | 10.1908 |
| 01238                        | 10.35% | MAHARASHTRA SDL   |        |        |         |
|                              |        | 2011              | 0.10   | 100.00 | 10.3484 |
| Total                        |        |                   | 19.758 |        |         |

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 23, 2001

|            |       |         |        |
|------------|-------|---------|--------|
| 28/05/2001 | 22.60 | 99.9015 | 7.1779 |
|------------|-------|---------|--------|

|       |       |  |  |
|-------|-------|--|--|
| Total | 22.60 |  |  |
|-------|-------|--|--|

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 22, 2001

|            |      |         |        |
|------------|------|---------|--------|
| 03/07/2001 | 0.15 | 99.1370 | 7.5444 |
|------------|------|---------|--------|

Contract Date : May 23, 2001

|            |      |         |        |
|------------|------|---------|--------|
| 07/08/2001 | 5.00 | 98.4018 | 7.7789 |
|------------|------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 17/08/2001 | 20.00 | 98.1954 | 7.7784 |
|------------|-------|---------|--------|

|       |       |  |  |
|-------|-------|--|--|
| Total | 25.15 |  |  |
|-------|-------|--|--|

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 22, 2001

|            |      |         |        |
|------------|------|---------|--------|
| 21/06/2001 | 1.85 | 99.3880 | 7.4713 |
|------------|------|---------|--------|

Contract Date : May 23, 2001

|            |         |         |        |
|------------|---------|---------|--------|
| 11/10/2001 | 20.1525 | 96.9623 | 8.0877 |
|------------|---------|---------|--------|

|       |         |  |  |
|-------|---------|--|--|
| Total | 22.0025 |  |  |
|-------|---------|--|--|

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 22, 2001

|            |      |         |        |
|------------|------|---------|--------|
| 07/03/2002 | 6.05 | 93.7840 | 8.3481 |
|------------|------|---------|--------|

Contract Date : May 23, 2001

|            |      |         |        |
|------------|------|---------|--------|
| 31/05/2001 | 9.00 | 99.8403 | 7.2780 |
|------------|------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 18/10/2001 | 10.00 | 96.8201 | 8.0777 |
|------------|-------|---------|--------|

|            |        |         |        |
|------------|--------|---------|--------|
| 01/11/2001 | 2.9625 | 96.5504 | 8.0279 |
|------------|--------|---------|--------|

|            |      |         |        |
|------------|------|---------|--------|
| 10/01/2002 | 5.00 | 94.9544 | 8.3370 |
|------------|------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 24/01/2002 | 25.00 | 94.6722 | 8.3271 |
|------------|-------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 24/01/2002 | 15.00 | 94.6722 | 8.3271 |
|------------|-------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 24/01/2002 | 10.00 | 94.6661 | 8.3371 |
|------------|-------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 24/01/2002 | 15.00 | 94.7024 | 8.2772 |
|------------|-------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 21/03/2002 | 15.00 | 93.4654 | 8.4268 |
|------------|-------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 08/04/2002 | 23.00 | 93.0648 | 8.4767 |
|------------|-------|---------|--------|

|            |      |         |        |
|------------|------|---------|--------|
| 02/05/2002 | 7.00 | 92.6398 | 8.4069 |
|------------|------|---------|--------|

|            |       |         |        |
|------------|-------|---------|--------|
| 02/05/2002 | 29.00 | 92.5913 | 8.4667 |
|------------|-------|---------|--------|

|       |          |  |  |
|-------|----------|--|--|
| Total | 172.0125 |  |  |
|-------|----------|--|--|

II. REPO Transactions \*  
(Other than with RBI)

| Loan Code                               | Nomenclature | Amount<br>(Face Value)<br>(in Rs.Crore) | Price *<br>Per Rs.100<br>Nominal | Repo Rate<br>(%pa) | Repo<br>Period<br>(Days) |
|-----------------------------------------|--------------|-----------------------------------------|----------------------------------|--------------------|--------------------------|
| (1)                                     | (2)          | (3)                                     | (4)                              | (5)                |                          |
| A. Government of India Dated Securities |              |                                         |                                  |                    |                          |
| 98013                                   | 11.55 % 2001 | 25.00                                   | 100.30                           | 8.50               | 2                        |
| 98013                                   | 11.55 % 2001 | 25.00                                   | 100.30                           | 8.50               | 2                        |
| 98013                                   | 11.55 % 2001 | 24.00                                   | 100.30                           | 8.50               | 2                        |
| 98013                                   | 11.55 % 2001 | 24.00                                   | 100.30                           | 8.50               | 2                        |
| 98013                                   | 11.55 % 2001 | 25.00                                   | 100.30                           | 8.50               | 1                        |
| 98013                                   | 11.55 % 2001 | 23.00                                   | 100.30                           | 8.50               | 1                        |
| 98013                                   | 11.55 % 2001 | 20.00                                   | 100.30                           | 8.50               | 2                        |
| 98013                                   | 11.55 % 2001 | 24.00                                   | 100.30                           | 8.50               | 2                        |
| 98013                                   | 11.55 % 2001 | 24.00                                   | 100.30                           | 8.50               | 2                        |
| 94009                                   | 11.75 % 2001 | 25.00                                   | 100.70                           | 7.85               | 1                        |
| 94009                                   | 11.75 % 2001 | 25.00                                   | 100.70                           | 7.85               | 1                        |
| 97011                                   | 11.15 % 2002 | 10.00                                   | 102.87                           | 8.50               | 5                        |
| 97011                                   | 11.15 % 2002 | 25.00                                   | 102.87                           | 8.50               | 5                        |
| 97011                                   | 11.15 % 2002 | 25.00                                   | 102.87                           | 8.50               | 5                        |
| 97011                                   | 11.15 % 2002 | 15.00                                   | 102.88                           | 7.50               | 1                        |
| 97011                                   | 11.15 % 2002 | 20.00                                   | 102.88                           | 8.30               | 1                        |
| 97011                                   | 11.15 % 2002 | 30.00                                   | 102.88                           | 8.30               | 1                        |
| 98004                                   | 11.10 % 2003 | 10.00                                   | 103.85                           | 8.60               | 1                        |
| 94003                                   | 12.50 % 2004 | 40.00                                   | 108.78                           | 8.75               | 1                        |
| 94003                                   | 12.50 % 2004 | 10.00                                   | 108.79                           | 8.50               | 5                        |
| 94003                                   | 12.50 % 2004 | 70.00                                   | 108.79                           | 8.10               | 1                        |
| 97007                                   | 12.59 % 2004 | 15.00                                   | 109.50                           | 8.60               | 1                        |
| 00007                                   | 9.90 % 2005  | 20.00                                   | 102.66                           | 8.50               | 1                        |
| 00007                                   | 9.90 % 2005  | 35.00                                   | 102.68                           | 8.00               | 1                        |
| 00007                                   | 9.90 % 2005  | 30.00                                   | 102.80                           | 7.50               | 1                        |
| 99008                                   | 11.68 % 2006 | 25.00                                   | 109.65                           | 8.50               | 9                        |
| 99008                                   | 11.68 % 2006 | 5.00                                    | 109.64                           | 8.50               | 5                        |
| 98005                                   | 11.75 % 2006 | 15.00                                   | 109.97                           | 8.50               | 5                        |
| 98005                                   | 11.75 % 2006 | 25.00                                   | 109.75                           | 8.00               | 1                        |
| 98007                                   | 12.00 % 2008 | 50.00                                   | 110.25                           | 8.55               | 1                        |
| 00016                                   | 11.40 % 2008 | 25.00                                   | 109.45                           | 8.50               | 5                        |
| 00016                                   | 11.40 % 2008 | 25.00                                   | 109.45                           | 8.50               | 5                        |
| 00016                                   | 11.40 % 2008 | 85.00                                   | 109.48                           | 8.65               | 1                        |
| 99005                                   | 12.32 % 2011 | 25.00                                   | 111.50                           | 8.85               | 1                        |
| 99005                                   | 12.32 % 2011 | 25.00                                   | 111.50                           | 8.85               | 1                        |
| 99005                                   | 12.32 % 2011 | 25.00                                   | 111.50                           | 8.85               | 1                        |
| 00010                                   | 10.95 % 2011 | 22.00                                   | 106.65                           | 8.60               | 1                        |
| 99020                                   | 11.83 % 2014 | 22.65                                   | 109.90                           | 8.65               | 1                        |
| 01003                                   | 10.71 % 2016 | 25.00                                   | 103.45                           | 8.60               | 1                        |
| 00008                                   | 10.70 % 2020 | 25.00                                   | 101.25                           | 8.85               | 1                        |
| Total                                   |              | 1043.65                                 |                                  |                    |                          |
| 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)                        |       |         |      |   |  |
| 04/10/2001                          | 10.00 | 97.0430 | 8.75 | 1 |  |
| 18/10/2001                          | 15.00 | 96.7441 | 8.75 | 1 |  |
| 18/10/2001                          | 15.00 | 96.7441 | 8.75 | 1 |  |
| Total                               | 40.00 |         |      |   |  |

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\* Relate to the first leg of Repos  
# YTM(indicative) will depend upon assumed rate of inflation  
Date : 23 May 2001

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