

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 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				
00017	11.50 % 2011	5.00	109.95	9.9519
Contract Date : May 21, 2001				
00017	11.50 % 2011	5.00	109.80	9.9734
00017	11.50 % 2011	10.00	109.88	9.9617
00017	11.50 % 2011	5.00	109.90	9.9588
00017	11.50 % 2011	5.00	109.90	9.9588
00017	11.50 % 2011	15.00	109.92	9.9559
00017	11.50 % 2011	10.00	109.84	9.9676
00017	11.50 % 2011	15.00	109.90	9.9588
00017	11.50 % 2011	5.00	109.88	9.9617
00017	11.50 % 2011	10.00	109.89	9.9603
00017	11.50 % 2011	5.00	109.89	9.9603
Contract Date : May 22, 2001				
00017	11.50 % 2011	5.00	109.83	9.9689
00017	11.50 % 2011	5.00	109.83	9.9689
00017	11.50 % 2011	5.00	109.83	9.9689
00017	11.50 % 2011	25.00	109.83	9.9689
00017	11.50 % 2011	10.00	109.79	9.9748
00017	11.50 % 2011	10.00	109.79	9.9748
00017	11.50 % 2011	10.00	109.83	9.9689
00017	11.50 % 2011	10.00	109.84	9.9675
00017	11.50 % 2011	5.00	109.79	9.9748
00017	11.50 % 2011	10.00	109.77	9.9777
00017	11.50 % 2011	5.00	109.77	9.9777
00017	11.50 % 2011	5.00	109.77	9.9777
00017	11.50 % 2011	10.00	109.78	9.9762
00017	11.50 % 2011	10.00	109.75	9.9806
00012	11.03 % 2012	5.00	106.705	10.0141
82005	9.00 % 2013	2.00	93.40	9.9541
82005	9.00 % 2013	1.00	93.40	9.9541
Contract Date : May 23, 2001				
94009	11.75 % 2001	50.00	100.68	8.8715
97004	12.69 % 2002	20.00	103.605	8.7003
98004	11.10 % 2003	5.00	103.90	8.7823
98004	11.10 % 2003	5.00	103.90	8.7823
94003	12.50 % 2004	25.00	108.82	8.8975
94003	12.50 % 2004	5.00	108.80	8.9053
94003	12.50 % 2004	5.00	108.82	8.8975
94003	12.50 % 2004	5.00	108.81	8.9014

98022	11.98	%	2004	5.00	108.15	9.0502
00007	9.90	%	2005	5.00	102.76	9.0422
00011	10.20	%	2005	10.00	103.83	9.0624
00011	10.20	%	2005	10.00	103.87	9.0509
00011	10.20	%	2005	5.00	103.88	9.0480
00011	10.20	%	2005	5.00	103.88	9.0480
00011	10.20	%	2005	5.00	103.80	9.0711
97010	11.19	%	2005	5.00	107.39	9.0359
97010	11.19	%	2005	5.00	107.40	9.0331
97010	11.19	%	2005	5.00	107.42	9.0276
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	107.40	9.0331
97010	11.19	%	2005	5.00	107.40	9.0331
99008	11.68	%	2006	5.00	109.685	9.1681
99008	11.68	%	2006	10.00	109.655	9.1754
99008	11.68	%	2006	5.00	109.68	9.1693
99008	11.68	%	2006	5.00	109.70	9.1644
99008	11.68	%	2006	5.00	109.70	9.1644
00013	11.00	%	2006	10.00	107.49	9.1455
00013	11.00	%	2006	5.00	107.49	9.1455
84002	9.50	%	2008	2.00	100.25	9.4434
98007	12.00	%	2008	5.00	110.255	9.9183
98007	12.00	%	2008	5.00	110.25	9.9192
98007	12.00	%	2008	10.00	110.25	9.9192
98007	12.00	%	2008	11.00	110.25	9.9192
98007	12.00	%	2008	5.00	110.25	9.9192
98007	12.00	%	2008	5.00	110.24	9.9211
98007	12.00	%	2008	10.00	110.25	9.9192
00016	11.40	%	2008	5.00	109.52	9.5480
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	109.53	9.5462
00016	11.40	%	2008	5.00	109.53	9.5462
00016	11.40	%	2008	5.00	109.52	9.5480
00016	11.40	%	2008	10.00	109.505	9.5508
00016	11.40	%	2008	5.00	109.52	9.5480
98023	12.25	%	2008	10.00	111.73	9.9432
98023	12.25	%	2008	5.00	111.65	9.9578
99006	11.99	%	2009	5.00	110.835	9.9663
99006	11.99	%	2009	10.00	110.84	9.9655
99006	11.99	%	2009	10.00	110.85	9.9637
99006	11.99	%	2009	5.00	110.82	9.9689
99006	11.99	%	2009	5.00	110.85	9.9637
89009	11.50	%	2009	5.00	108.65	9.9051
99004	12.29	%	2010	10.00	111.60	10.2355
99004	12.29	%	2010	20.00	111.65	10.2274
99004	12.29	%	2010	5.00	111.65	10.2274
99004	12.29	%	2010	10.00	111.65	10.2274
99004	12.29	%	2010	30.00	111.60	10.2355
99004	12.29	%	2010	20.00	111.60	10.2355
90010	11.50	%	2010	10.00	108.70	10.0137
90010	11.50	%	2010	25.00	108.70	10.0137
90010	11.50	%	2010	5.00	108.69	10.0153
90010	11.50	%	2010	5.00	108.69	10.0153

98015	12.25	%	2010	5.00	111.65	10.2477
98015	12.25	%	2010	5.00	111.65	10.2477
98015	12.25	%	2010	10.00	111.67	10.2445
98015	12.25	%	2010	10.00	111.65	10.2477
00014	11.30	%	2010	2.00	108.90	9.8025
00014	11.30	%	2010	5.00	108.93	9.7977
00014	11.30	%	2010	5.00	108.935	9.7969
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	108.93	9.7977
00014	11.30	%	2010	5.00	108.93	9.7977
00014	11.30	%	2010	5.00	108.93	9.7977
00014	11.30	%	2010	5.00	108.92	9.7993
00014	11.30	%	2010	5.00	108.92	9.7993
00014	11.30	%	2010	10.00	108.93	9.7977
99005	12.32	%	2011	5.00	111.75	10.3629
99005	12.32	%	2011	5.00	111.72	10.3675
00010	10.95	%	2011	10.00	106.59	9.8974
00010	10.95	%	2011	5.00	106.64	9.8898
00010	10.95	%	2011	10.00	106.64	9.8898
00010	10.95	%	2011	5.00	106.65	9.8883
00010	10.95	%	2011	5.00	106.64	9.8898
00010	10.95	%	2011	2.692	106.61	9.8944
00010	10.95	%	2011	10.00	106.57	9.9005
00010	10.95	%	2011	5.00	106.61	9.8944
91020	12.00	%	2011	5.00	110.05	10.3938
00017	11.50	%	2011	2.50	109.85	9.9659
00017	11.50	%	2011	5.00	109.87	9.9630
00017	11.50	%	2011	25.00	109.86	9.9644
00017	11.50	%	2011	5.00	109.90	9.9586
00017	11.50	%	2011	10.00	109.90	9.9586
00017	11.50	%	2011	5.00	109.90	9.9586
00017	11.50	%	2011	5.00	109.90	9.9586
00017	11.50	%	2011	25.00	109.85	9.9659
00017	11.50	%	2011	10.00	109.96	9.9499
00017	11.50	%	2011	5.00	109.88	9.9615
00017	11.50	%	2011	5.00	109.84	9.9674
00017	11.50	%	2011	5.00	109.85	9.9659
00017	11.50	%	2011	10.00	109.87	9.9630
00017	11.50	%	2011	5.00	109.87	9.9630
00017	11.50	%	2011	5.00	109.87	9.9630
00017	11.50	%	2011	5.00	109.86	9.9644
00017	11.50	%	2011	10.00	109.86	9.9644
00017	11.50	%	2011	10.00	109.875	9.9622
00017	11.50	%	2011	5.00	109.89	9.9601
00017	11.50	%	2011	5.00	109.90	9.9586
00017	11.50	%	2011	5.00	109.90	9.9586
00017	11.50	%	2011	5.00	109.87	9.9630
00017	11.50	%	2011	85.00	109.90	9.9586
00017	11.50	%	2011	5.00	109.83	9.9688
00017	11.50	%	2011	5.00	109.90	9.9586
00017	11.50	%	2011	5.00	109.87	9.9630
00017	11.50	%	2011	10.00	109.82	9.9703
00017	11.50	%	2011	25.00	109.80	9.9732
00017	11.50	%	2011	5.00	109.92	9.9557

00017	11.50 %	2011	5.00	109.91	9.9571
00017	11.50 %	2011	5.00	109.81	9.9717
00017	11.50 %	2011	5.00	109.83	9.9688
00017	11.50 %	2011	5.00	109.82	9.9703
00017	11.50 %	2011	5.00	109.82	9.9703
00017	11.50 %	2011	5.00	109.88	9.9615
00017	11.50 %	2011	5.00	109.83	9.9688
00017	11.50 %	2011	5.00	109.90	9.9586
00017	11.50 %	2011	5.00	109.90	9.9586
00017	11.50 %	2011	5.00	109.90	9.9586
00017	11.50 %	2011	5.00	109.82	9.9703
00017	11.50 %	2011	10.00	109.91	9.9571
00017	11.50 %	2011	5.00	109.80	9.9732
00017	11.50 %	2011	25.00	109.81	9.9717
00017	11.50 %	2011	5.00	109.87	9.9630
00017	11.50 %	2011	5.00	109.89	9.9601
00017	11.50 %	2011	10.00	109.90	9.9586
00017	11.50 %	2011	5.00	109.90	9.9586
00017	11.50 %	2011	5.00	109.90	9.9586
00017	11.50 %	2011	5.00	109.91	9.9571
00017	11.50 %	2011	10.00	109.91	9.9571
00017	11.50 %	2011	5.00	109.86	9.9644
84005	10.25 %	2012	0.50	101.00	10.0967
84005	10.25 %	2012	1.00	100.80	10.1271
00012	11.03 %	2012	5.00	106.79	10.0018
00012	11.03 %	2012	5.00	106.79	10.0018
00012	11.03 %	2012	5.00	106.80	10.0003
00012	11.03 %	2012	5.00	106.80	10.0003
00012	11.03 %	2012	5.00	106.83	9.9960
00012	11.03 %	2012	5.00	106.81	9.9989
00012	11.03 %	2012	5.00	106.82	9.9975
00012	11.03 %	2012	2.609	106.93	9.9817
82005	9.00 %	2013	10.00	92.45	10.0994
82005	9.00 %	2013	0.50	93.55	9.9316
98021	12.40 %	2013	5.00	112.80	10.5115
83004	10.00 %	2014	0.50	99.05	10.1323
83004	10.00 %	2014	10.00	99.525	10.0656
84010	10.50 %	2014	1.00	101.41	10.3018
84010	10.50 %	2014	1.00	101.00	10.3584
99020	11.83 %	2014	5.00	109.89	10.4446
99020	11.83 %	2014	5.00	109.93	10.4393
99020	11.83 %	2014	20.00	109.99	10.4315
01001	10.47 %	2015	2.75	102.05	10.1850
01001	10.47 %	2015	5.00	101.92	10.2025
01001	10.47 %	2015	5.00	101.91	10.2039
01001	10.47 %	2015	5.00	101.92	10.2025
01001	10.47 %	2015	10.00	101.92	10.2025
01001	10.47 %	2015	1.00	101.95	10.1985
01001	10.47 %	2015	0.50	101.95	10.1985
01001	10.47 %	2015	1.00	101.95	10.1985
01001	10.47 %	2015	1.00	101.94	10.1998
01001	10.47 %	2015	5.00	102.00	10.1918
01001	10.47 %	2015	1.00	101.95	10.1985
01001	10.47 %	2015	1.00	101.95	10.1985
01001	10.47 %	2015	1.00	101.95	10.1985

01001	10.47 %	2015	1.00	102.00	10.1918
01001	10.47 %	2015	2.50	101.95	10.1985
01001	10.47 %	2015	5.00	101.92	10.2025
01001	10.47 %	2015	5.00	101.90	10.2052
00015	11.43 %	2015	5.00	108.53	10.2710
00015	11.43 %	2015	10.00	108.53	10.2710
00015	11.43 %	2015	5.00	108.53	10.2710
00015	11.43 %	2015	10.00	108.505	10.2741
00015	11.43 %	2015	5.00	108.505	10.2741
00015	11.43 %	2015	5.00	108.505	10.2741
00015	11.43 %	2015	10.00	108.495	10.2754
00015	11.43 %	2015	5.00	108.495	10.2754
00015	11.43 %	2015	5.00	108.53	10.2710
00015	11.43 %	2015	5.00	108.51	10.2735
01003	10.71 %	2016	5.00	103.43	10.2533
01003	10.71 %	2016	10.00	103.43	10.2533
01004	10.45 %	2018	5.00	100.93	10.3308
01004	10.45 %	2018	0.10	101.00	10.3220
01004	10.45 %	2018	1.00	100.90	10.3345
01004	10.45 %	2018	0.50	100.95	10.3283
01004	10.45 %	2018	0.20	100.98	10.3245
01004	10.45 %	2018	0.50	100.95	10.3283
01004	10.45 %	2018	3.00	100.95	10.3283
01004	10.45 %	2018	5.00	100.90	10.3345
01004	10.45 %	2018	85.00	100.85	10.3408
00008	10.70 %	2020	1.00	101.00	10.5743
00008	10.70 %	2020	1.00	101.60	10.5013
00008	10.70 %	2020	1.00	101.46	10.5182
00008	10.70 %	2020	3.00	101.00	10.5743
00008	10.70 %	2020	1.00	101.75	10.4831
00008	10.70 %	2020	3.00	101.25	10.5438
00008	10.70 %	2020	6.00	101.64	10.4964
00018	11.60 %	2020	0.50	108.43	10.5696
00018	11.60 %	2020	5.00	108.46	10.5662
00018	11.60 %	2020	4.45	108.45	10.5673
00018	11.60 %	2020	0.55	108.45	10.5673
00018	11.60 %	2020	10.00	108.45	10.5673
Contract Date : May 24, 2001					
97009	10.85 %	2001	10.00	100.35	8.7022
97009	10.85 %	2001	50.00	100.38	8.5352
97009	10.85 %	2001	25.00	100.38	8.5352
94009	11.75 %	2001	5.00	100.67	8.8808
94009	11.75 %	2001	10.00	100.67	8.8808
94009	11.75 %	2001	25.00	100.67	8.8808
98031	11.47 %	2001	25.00	101.44	8.6606
98031	11.47 %	2001	10.00	101.46	8.6224
97011	11.15 %	2002	3.50	102.89	8.6719
97011	11.15 %	2002	7.00	102.90	8.6636
97011	11.15 %	2002	15.00	102.89	8.6719
97011	11.15 %	2002	10.00	102.89	8.6719
97011	11.15 %	2002	5.00	102.895	8.6678
97011	11.15 %	2002	5.00	102.895	8.6678
97011	11.15 %	2002	5.00	102.895	8.6678
97011	11.15 %	2002	5.00	102.89	8.6719
97011	11.15 %	2002	10.00	102.89	8.6719

97011	11.15	%	2002	5.00	102.89	8.6719
97011	11.15	%	2002	10.00	102.895	8.6678
97011	11.15	%	2002	10.00	102.89	8.6719
94003	12.50	%	2004	5.00	108.83	8.8907
94003	12.50	%	2004	5.00	108.82	8.8945
94003	12.50	%	2004	5.00	108.83	8.8907
94003	12.50	%	2004	5.00	108.83	8.8907
94003	12.50	%	2004	10.00	108.835	8.8887
94003	12.50	%	2004	5.00	108.82	8.8945
94003	12.50	%	2004	5.00	108.83	8.8907
94003	12.50	%	2004	5.00	108.83	8.8907
94003	12.50	%	2004	5.00	108.82	8.8945
94003	12.50	%	2004	5.00	108.825	8.8926
94003	12.50	%	2004	5.00	108.83	8.8907
94003	12.50	%	2004	5.00	108.83	8.8907
94003	12.50	%	2004	10.00	108.83	8.8907
94003	12.50	%	2004	5.00	108.825	8.8926
94003	12.50	%	2004	5.00	108.825	8.8926
94003	12.50	%	2004	10.00	108.825	8.8926
00007	9.90	%	2005	10.00	102.79	9.0325
97010	11.19	%	2005	1.00	107.00	9.1432
97010	11.19	%	2005	5.00	107.42	9.0265
97010	11.19	%	2005	5.00	107.42	9.0265
97010	11.19	%	2005	5.00	107.44	9.0209
97010	11.19	%	2005	5.00	107.445	9.0195
97010	11.19	%	2005	10.00	107.44	9.0209
97010	11.19	%	2005	5.00	107.44	9.0209
97010	11.19	%	2005	5.00	107.45	9.0182
97010	11.19	%	2005	5.00	107.45	9.0182
99008	11.68	%	2006	5.00	109.72	9.1584
99008	11.68	%	2006	5.00	109.70	9.1633
99008	11.68	%	2006	5.00	109.71	9.1608
99008	11.68	%	2006	5.00	109.72	9.1584
99008	11.68	%	2006	10.00	109.72	9.1584
99008	11.68	%	2006	5.00	109.75	9.1511
98005	11.75	%	2006	5.00	109.83	9.2046
98005	11.75	%	2006	5.00	109.85	9.1997
98005	11.75	%	2006	5.00	109.85	9.1997
98005	11.75	%	2006	10.00	109.87	9.1948
98005	11.75	%	2006	5.00	109.85	9.1997
98005	11.75	%	2006	5.00	109.85	9.1997
98005	11.75	%	2006	5.00	109.855	9.1985
00013	11.00	%	2006	5.00	107.48	9.1472
00013	11.00	%	2006	5.00	107.48	9.1472
00013	11.00	%	2006	5.00	107.50	9.1425
00013	11.00	%	2006	5.00	107.48	9.1472
00013	11.00	%	2006	20.00	107.48	9.1472
00013	11.00	%	2006	5.00	107.47	9.1495
00013	11.00	%	2006	5.00	107.51	9.1401
00013	11.00	%	2006	5.00	107.51	9.1401
00013	11.00	%	2006	5.00	107.47	9.1495
00013	11.00	%	2006	5.00	107.51	9.1401
00013	11.00	%	2006	5.00	107.46	9.1519
00013	11.00	%	2006	10.00	107.48	9.1472
00013	11.00	%	2006	5.00	107.48	9.1472

88008	11.50	%	2008	5.00	108.60	9.7743
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	10.00	109.52	9.5476
00016	11.40	%	2008	5.00	109.57	9.5384
00016	11.40	%	2008	5.00	109.52	9.5476
00016	11.40	%	2008	5.00	109.56	9.5403
00016	11.40	%	2008	10.00	109.58	9.5366
00016	11.40	%	2008	5.00	109.56	9.5403
00016	11.40	%	2008	5.00	109.56	9.5403
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	5.00	109.54	9.5439
00016	11.40	%	2008	5.00	109.54	9.5439
00016	11.40	%	2008	5.00	109.52	9.5476
00016	11.40	%	2008	5.00	109.55	9.5421
00016	11.40	%	2008	5.00	109.54	9.5439
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	10.00	109.53	9.5457
00016	11.40	%	2008	5.00	109.60	9.5330
00016	11.40	%	2008	5.00	109.59	9.5348
00016	11.40	%	2008	5.00	109.59	9.5348
00016	11.40	%	2008	10.00	109.59	9.5348
00016	11.40	%	2008	5.00	109.57	9.5384
00016	11.40	%	2008	5.00	109.57	9.5384
00016	11.40	%	2008	5.00	109.52	9.5476
00016	11.40	%	2008	5.00	109.59	9.5348
00016	11.40	%	2008	5.00	109.54	9.5439
00016	11.40	%	2008	5.00	109.55	9.5421
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	5.00	109.59	9.5348
00016	11.40	%	2008	25.00	109.52	9.5476
00016	11.40	%	2008	5.00	109.52	9.5476
00016	11.40	%	2008	5.00	109.54	9.5439
00016	11.40	%	2008	5.00	109.57	9.5384
00016	11.40	%	2008	5.00	109.59	9.5348
00016	11.40	%	2008	5.00	109.50	9.5512
00016	11.40	%	2008	10.00	109.59	9.5348
00016	11.40	%	2008	10.00	109.58	9.5366
00016	11.40	%	2008	5.00	109.54	9.5439
00016	11.40	%	2008	5.00	109.55	9.5421
00016	11.40	%	2008	5.00	109.55	9.5421
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	10.00	109.55	9.5421
00016	11.40	%	2008	5.00	109.59	9.5348
00016	11.40	%	2008	5.00	109.52	9.5476
00016	11.40	%	2008	5.00	109.50	9.5512
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	10.00	109.545	9.5430
00016	11.40	%	2008	5.00	109.59	9.5348
00016	11.40	%	2008	5.00	109.58	9.5366
00016	11.40	%	2008	20.00	109.58	9.5366
99006	11.99	%	2009	5.00	110.87	9.9597
99006	11.99	%	2009	5.00	110.89	9.9562
99006	11.99	%	2009	5.00	110.84	9.9649
89009	11.50	%	2009	10.00	108.63	9.9081

89009	11.50	%	2009	10.00	108.63	9.9081
89009	11.50	%	2009	5.00	108.65	9.9046
89009	11.50	%	2009	10.00	108.70	9.8959
89009	11.50	%	2009	9.42	108.55	9.9221
99004	12.29	%	2010	10.00	111.68	10.2221
99004	12.29	%	2010	5.00	111.67	10.2237
99004	12.29	%	2010	10.00	111.70	10.2188
00014	11.30	%	2010	20.00	108.99	9.7880
00014	11.30	%	2010	5.00	108.99	9.7880
00014	11.30	%	2010	5.00	108.97	9.7912
00014	11.30	%	2010	5.00	108.99	9.7880
00014	11.30	%	2010	5.00	108.98	9.7896
00014	11.30	%	2010	5.00	109.02	9.7833
00014	11.30	%	2010	5.00	108.93	9.7975
00014	11.30	%	2010	10.00	108.96	9.7928
00014	11.30	%	2010	5.00	108.99	9.7880
00014	11.30	%	2010	10.00	109.02	9.7833
00014	11.30	%	2010	5.00	108.99	9.7880
00014	11.30	%	2010	5.00	108.97	9.7912
00014	11.30	%	2010	5.00	109.00	9.7864
00014	11.30	%	2010	5.00	109.00	9.7864
00014	11.30	%	2010	5.00	109.00	9.7864
00014	11.30	%	2010	5.00	108.96	9.7928
00014	11.30	%	2010	5.00	108.96	9.7928
00014	11.30	%	2010	5.00	108.96	9.7928
00014	11.30	%	2010	5.00	108.96	9.7928
00014	11.30	%	2010	5.00	109.01	9.7849
00014	11.30	%	2010	25.00	108.95	9.7943
00014	11.30	%	2010	5.00	108.995	9.7872
00014	11.30	%	2010	5.00	108.99	9.7880
00014	11.30	%	2010	5.00	108.98	9.7896
00014	11.30	%	2010	5.00	109.01	9.7849
00014	11.30	%	2010	15.00	108.99	9.7880
00014	11.30	%	2010	10.00	109.00	9.7864
00014	11.30	%	2010	10.00	109.01	9.7849
00014	11.30	%	2010	5.00	108.98	9.7896
00014	11.30	%	2010	10.00	108.98	9.7896
00014	11.30	%	2010	5.00	108.98	9.7896
00014	11.30	%	2010	5.00	108.95	9.7943
00014	11.30	%	2010	5.00	108.99	9.7880
99005	12.32	%	2011	10.00	111.80	10.3549
99005	12.32	%	2011	10.00	111.80	10.3549
99005	12.32	%	2011	5.00	111.78	10.3580
00010	10.95	%	2011	5.00	106.61	9.8943
00010	10.95	%	2011	5.00	106.62	9.8928
91012	11.50	%	2011	10.00	109.00	10.0629
00017	11.50	%	2011	5.00	109.96	9.9498
00017	11.50	%	2011	5.00	109.92	9.9556
00017	11.50	%	2011	5.00	109.95	9.9512
00017	11.50	%	2011	5.00	109.95	9.9512
00017	11.50	%	2011	5.00	109.90	9.9585
00017	11.50	%	2011	5.00	109.94	9.9527
00017	11.50	%	2011	5.00	109.95	9.9512
00017	11.50	%	2011	5.00	109.95	9.9512
00017	11.50	%	2011	5.00	109.92	9.9556

00017	11.50	%	2011	5.00	109.91	9.9570
00017	11.50	%	2011	5.00	109.93	9.9541
00017	11.50	%	2011	5.00	109.93	9.9541
00017	11.50	%	2011	5.00	109.93	9.9541
00017	11.50	%	2011	5.00	109.90	9.9585
00017	11.50	%	2011	5.00	109.90	9.9585
00017	11.50	%	2011	5.00	109.90	9.9585
00017	11.50	%	2011	5.00	109.91	9.9570
00017	11.50	%	2011	10.00	109.90	9.9585
00017	11.50	%	2011	5.00	109.89	9.9600
00017	11.50	%	2011	5.00	109.93	9.9541
00017	11.50	%	2011	5.00	109.90	9.9585
00017	11.50	%	2011	10.00	109.90	9.9585
00017	11.50	%	2011	5.00	109.91	9.9570
00017	11.50	%	2011	5.00	109.89	9.9600
00017	11.50	%	2011	5.00	109.95	9.9512
00017	11.50	%	2011	5.00	109.95	9.9512
00017	11.50	%	2011	5.00	109.935	9.9534
00017	11.50	%	2011	5.00	109.94	9.9527
00017	11.50	%	2011	5.00	109.94	9.9527
00017	11.50	%	2011	5.00	109.93	9.9541
00017	11.50	%	2011	5.00	109.92	9.9556
00017	11.50	%	2011	5.00	109.90	9.9585
00017	11.50	%	2011	5.00	109.90	9.9585
00012	11.03	%	2012	5.00	106.825	9.9967
00012	11.03	%	2012	5.00	106.85	9.9931
00012	11.03	%	2012	5.00	106.85	9.9931
00012	11.03	%	2012	5.00	106.85	9.9931
00012	11.03	%	2012	5.00	106.84	9.9945
00012	11.03	%	2012	5.00	106.89	9.9873
00012	11.03	%	2012	5.00	106.90	9.9859
00012	11.03	%	2012	10.00	106.865	9.9909
00012	11.03	%	2012	5.00	106.86	9.9916
00012	11.03	%	2012	5.00	106.85	9.9931
00012	11.03	%	2012	10.00	106.86	9.9916
00012	11.03	%	2012	15.00	106.86	9.9916
00012	11.03	%	2012	5.00	106.83	9.9959
00012	11.03	%	2012	5.00	106.84	9.9945
00012	11.03	%	2012	5.00	106.85	9.9931
00012	11.03	%	2012	5.00	106.85	9.9931
00012	11.03	%	2012	5.00	106.85	9.9931
00012	11.03	%	2012	5.00	106.87	9.9902
00012	11.03	%	2012	5.00	106.805	9.9995
00012	11.03	%	2012	5.00	106.87	9.9902
00012	11.03	%	2012	5.00	106.88	9.9887
00012	11.03	%	2012	0.25	106.80	10.0003
00012	11.03	%	2012	1.00	108.49	9.7597
00012	11.03	%	2012	4.75	106.80	10.0003
99020	11.83	%	2014	5.00	110.02	10.4274
99020	11.83	%	2014	5.00	110.01	10.4287
99020	11.83	%	2014	10.00	110.01	10.4287
99020	11.83	%	2014	5.00	110.00	10.4300
99020	11.83	%	2014	10.00	110.00	10.4300
99020	11.83	%	2014	10.00	109.99	10.4313
99020	11.83	%	2014	5.00	110.02	10.4274

01001	10.47 %	2015	5.00	101.92	10.2025
01001	10.47 %	2015	10.00	101.92	10.2025
01001	10.47 %	2015	5.00	101.925	10.2019
01001	10.47 %	2015	5.00	101.94	10.1998
01001	10.47 %	2015	10.00	101.93	10.2012
01001	10.47 %	2015	5.00	101.96	10.1971
01001	10.47 %	2015	5.00	101.93	10.2012
01001	10.47 %	2015	10.00	101.95	10.1985
01001	10.47 %	2015	10.00	101.95	10.1985
01001	10.47 %	2015	5.00	101.95	10.1985
01001	10.47 %	2015	15.00	101.92	10.2025
00015	11.43 %	2015	5.00	108.59	10.2632
00015	11.43 %	2015	5.00	108.57	10.2658
00015	11.43 %	2015	5.00	108.57	10.2658
00015	11.43 %	2015	5.00	108.57	10.2658
00015	11.43 %	2015	5.00	108.55	10.2683
00015	11.43 %	2015	5.00	108.54	10.2696
00015	11.43 %	2015	5.00	108.53	10.2709
00015	11.43 %	2015	10.00	108.53	10.2709
00015	11.43 %	2015	5.00	108.525	10.2715
00015	11.43 %	2015	5.00	108.50	10.2747
00015	11.43 %	2015	5.00	108.53	10.2709
00015	11.43 %	2015	5.00	108.53	10.2709
00015	11.43 %	2015	5.00	108.59	10.2632
00015	11.43 %	2015	5.00	108.59	10.2632
00015	11.43 %	2015	10.00	108.59	10.2632
00015	11.43 %	2015	5.00	108.59	10.2632
00015	11.43 %	2015	10.00	108.59	10.2632
00015	11.43 %	2015	5.00	108.59	10.2632
00015	11.43 %	2015	5.00	108.59	10.2632
00015	11.43 %	2015	5.00	108.58	10.2645
00015	11.43 %	2015	5.00	108.59	10.2632
00015	11.43 %	2015	5.00	108.50	10.2747
00015	11.43 %	2015	5.00	108.50	10.2747
00015	11.43 %	2015	5.00	108.50	10.2747
00015	11.43 %	2015	5.00	108.50	10.2747
00015	11.43 %	2015	5.00	108.54	10.2696
00015	11.43 %	2015	5.00	108.52	10.2721
00015	11.43 %	2015	5.00	108.50	10.2747
00015	11.43 %	2015	5.00	108.55	10.2683
00015	11.43 %	2015	10.00	108.55	10.2683
00015	11.43 %	2015	5.00	108.56	10.2671
00015	11.43 %	2015	5.00	108.55	10.2683
00015	11.43 %	2015	10.00	108.57	10.2658
00015	11.43 %	2015	5.00	108.58	10.2645
00015	11.43 %	2015	5.00	108.56	10.2671
00015	11.43 %	2015	10.00	108.585	10.2639
00015	11.43 %	2015	5.00	108.50	10.2747
00015	11.43 %	2015	5.00	108.58	10.2645
00015	11.43 %	2015	5.00	108.55	10.2683
01003	10.71 %	2016	5.00	103.53	10.2404
01003	10.71 %	2016	10.00	103.55	10.2378
01003	10.71 %	2016	5.00	103.55	10.2378
01004	10.45 %	2018	5.00	100.92	10.3319
01004	10.45 %	2018	10.00	100.91	10.3332

01004	10.45 %	2018	5.00	100.94	10.3294
01004	10.45 %	2018	1.45	101.03	10.3182
01004	10.45 %	2018	10.00	100.92	10.3319
00008	10.70 %	2020	5.00	101.57	10.5048
00018	11.60 %	2020	5.00	108.50	10.5617
00018	11.60 %	2020	5.00	108.46	10.5662
00018	11.60 %	2020	10.00	108.465	10.5656
00018	11.60 %	2020	5.00	108.45	10.5674
00018	11.60 %	2020	5.00	108.47	10.5651
00018	11.60 %	2020	10.00	108.47	10.5651
00018	11.60 %	2020	5.00	108.45	10.5674
00018	11.60 %	2020	5.00	108.45	10.5674
00018	11.60 %	2020	5.00	108.45	10.5674
Total			3778.221		

B. State Government Securities

Contract Date : May 23, 2001

94207	12.50% GUJARAT SDL 2004	3.35	108.00	9.3032
94202	12.50% ANDHRA PRADESH SDL 2004	0.237	108.00	9.3032
94212	12.50% KERALA SDL 2004	0.908	108.00	9.3032
98230	12.50% GUJARAT SDL, 2008	0.031	109.75	10.5604
00254	12.00% MAHARASHTRA SDL 2010	5.00	109.68	10.3530
00245	12.00% ASSAM SDL 2010	5.00	109.81	10.3323
00260	12.00% RAJASTHAN SDL 2010	5.00	109.81	10.3323
00264	11.57% KARNATAKA STATE G.S 2010	1.00	107.10	10.3779
Total		20.526		

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 23, 2001

07/08/2001	5.00	98.3927	7.8239
13/08/2001	5.00	98.2663	7.8317

Contract Date : May 24, 2001

04/06/2001	0.7125	99.7820	7.2296
26/06/2001	5.00	99.3175	7.5799
03/07/2001	0.25	99.2387	6.9810
13/08/2001	5.00	98.2621	7.9479
17/08/2001	10.00	98.1935	7.8784

Total 30.9625

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

Contract Date : May 23, 2001

08/11/2001	2.30	96.3844	8.0796
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Contract Date : May 24, 2001

07/06/2001	3.00	99.7093	7.5802
13/09/2001	2.00	97.6186	7.9284

Total 7.30

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 23, 2001

23/08/2001	5.00	98.0445	7.8913
13/12/2001	12.00	95.5621	8.2863
28/12/2001	5.395	95.2498	8.2891
10/01/2002	10.00	94.9807	8.2913
24/01/2002	11.05	94.6927	8.2932
07/03/2002	10.00	93.7697	8.3976
07/03/2002	10.00	93.7697	8.3976
07/03/2002	10.00	93.7697	8.3976
07/03/2002	40.45	93.7697	8.3976
07/03/2002	10.00	93.7697	8.3976
08/04/2002	5.00	93.1228	8.4005

Contract Date : May 24, 2001

31/05/2001	1.00	99.8564	7.4779
31/05/2001	14.00	99.8640	7.0816
31/05/2001	1.00	99.8640	7.0816
15/06/2001	1.00	99.5410	7.6294
15/06/2001	4.00	99.5350	7.7296
15/06/2001	0.70	99.5201	7.9785
06/09/2001	18.00	97.6543	8.3271
20/09/2001	3.00	97.4736	7.9281
15/11/2001	10.00	96.1285	8.3770
13/12/2001	1.00	95.4860	8.4767
02/05/2002	10.00	92.6435	8.4268
02/05/2002	20.00	92.6435	8.4268
02/05/2002	10.00	92.6435	8.4268
02/05/2002	10.00	92.6435	8.4268
02/05/2002	5.00	92.6435	8.4268
02/05/2002	15.00	92.6435	8.4268
17/05/2002	15.00	92.3464	8.4268

Total 267.595

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	50.00	100.25	7.70	1
97009	10.85 %	2001	48.00	100.40	7.30	1
97009	10.85 %	2001	50.00	100.40	7.30	4
94009	11.75 %	2001	15.00	100.65	7.25	1
94009	11.75 %	2001	15.00	100.65	7.25	1
94009	11.75 %	2001	15.00	100.65	7.25	1
97004	12.69 %	2002	15.00	103.10	7.45	1
97004	12.69 %	2002	15.00	103.10	7.45	1
97011	11.15 %	2002	24.00	102.89	7.30	4
97011	11.15 %	2002	24.00	102.89	7.30	4
97011	11.15 %	2002	24.00	102.89	7.30	4
97011	11.15 %	2002	20.00	102.90	7.50	6
97011	11.15 %	2002	24.00	102.89	7.30	4

97011	11.15 %	2002	30.00	102.89	7.20	4
97011	11.15 %	2002	30.00	102.89	7.50	1
97011	11.15 %	2002	30.00	102.89	7.15	1
94003	12.50 %	2004	25.00	108.75	7.35	1
94003	12.50 %	2004	25.00	108.75	7.35	1
94003	12.50 %	2004	25.00	108.75	7.35	1
94003	12.50 %	2004	20.00	108.82	7.50	6
94003	12.50 %	2004	10.00	108.82	7.50	6
94003	12.50 %	2004	15.00	108.75	7.25	1
94003	12.50 %	2004	15.00	108.75	7.25	1
94003	12.50 %	2004	15.00	108.75	7.25	1
94003	12.50 %	2004	20.00	108.82	7.50	1
94003	12.50 %	2004	50.00	108.80	7.40	4
00007	9.90 %	2005	5.00	102.76	7.45	1
00007	9.90 %	2005	50.00	102.80	7.40	4
00011	10.20 %	2005	25.00	103.83	7.35	1
00011	10.20 %	2005	35.00	103.83	7.00	1
00011	10.20 %	2005	25.00	103.83	7.35	1
00011	10.20 %	2005	25.00	103.83	7.35	1
97010	11.19 %	2005	25.00	107.25	7.80	1
97010	11.19 %	2005	25.00	107.25	7.80	1
97010	11.19 %	2005	25.00	107.25	7.80	1
97010	11.19 %	2005	25.00	107.25	7.80	1
97010	11.19 %	2005	25.00	107.30	7.35	1
97010	11.19 %	2005	25.00	107.30	7.35	1
99008	11.68 %	2006	85.00	109.65	7.60	1
99008	11.68 %	2006	50.00	109.65	7.55	1
97002	13.05 %	2007	10.00	115.60	7.50	1
98007	12.00 %	2008	30.00	110.25	7.50	1
98007	12.00 %	2008	15.00	110.25	7.25	1
00016	11.40 %	2008	70.00	109.60	7.15	1
00010	10.95 %	2011	44.65	106.65	7.60	1
01003	10.71 %	2016	28.65	103.55	7.45	1
Total			1297.30			

B. State Government Securities

NIL

C. Treasury Bills

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

NIL

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

NIL

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

NIL

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

15/11/2001	25.00	96.1507	7.75	1
15/11/2001	25.00	96.1507	7.75	1

Total	50.00			
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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 24 May 2001

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