

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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 25, 2001				
98009	11.90 % 2007	5.00	111.65	9.3233
98007	12.00 % 2008	5.00	110.95	9.7853
98007	12.00 % 2008	5.00	110.94	9.7872
00016	11.40 % 2008	5.00	109.87	9.4833
00016	11.40 % 2008	5.00	110.00	9.4597
99004	12.29 % 2010	5.00	112.31	10.1190
00014	11.30 % 2010	5.00	109.20	9.7546
00012	11.03 % 2012	5.00	107.35	9.9213
99020	11.83 % 2014	5.00	110.38	10.3804
01001	10.47 % 2015	5.00	102.07	10.1823
01001	10.47 % 2015	5.00	102.25	10.1581
01001	10.47 % 2015	5.00	102.20	10.1648
01001	10.47 % 2015	5.00	102.32	10.1487
00015	11.43 % 2015	5.00	108.98	10.2137
00015	11.43 % 2015	10.00	108.75	10.2428
00015	11.43 % 2015	5.00	108.68	10.2517
00008	10.70 % 2020	5.00	101.85	10.4709
00018	11.60 % 2020	5.00	109.35	10.4654
Contract Date : May 26, 2001				
97011	11.15 % 2002	10.00	102.94	8.6201
97011	11.15 % 2002	5.00	102.94	8.6201
97011	11.15 % 2002	10.00	102.94	8.6201
98004	11.10 % 2003	0.50	103.98	8.7263
94003	12.50 % 2004	25.00	108.93	8.8460
94003	12.50 % 2004	10.00	108.92	8.8498
94003	12.50 % 2004	5.00	108.92	8.8498
94003	12.50 % 2004	25.00	108.92	8.8498
94003	12.50 % 2004	5.00	108.89	8.8614
94003	12.50 % 2004	15.00	108.90	8.8575
97007	12.59 % 2004	5.00	109.20	9.0748
00007	9.90 % 2005	10.00	102.98	8.9735
97010	11.19 % 2005	5.00	107.63	8.9660
98005	11.75 % 2006	10.00	110.21	9.1099
98005	11.75 % 2006	10.00	110.21	9.1099
00013	11.00 % 2006	10.00	107.86	9.0564
00013	11.00 % 2006	5.00	107.79	9.0728
00013	11.00 % 2006	5.00	107.86	9.0564
00013	11.00 % 2006	5.00	107.79	9.0728
00013	11.00 % 2006	5.00	107.83	9.0634
98009	11.90 % 2007	5.00	111.87	9.2773
98009	11.90 % 2007	5.00	111.87	9.2773

98009	11.90	%	2007	5.00	111.88	9.2753
98009	11.90	%	2007	5.00	111.89	9.2732
98009	11.90	%	2007	5.00	111.89	9.2732
98009	11.90	%	2007	5.00	111.92	9.2671
98009	11.90	%	2007	5.00	111.90	9.2712
98009	11.90	%	2007	25.00	111.95	9.2609
98009	11.90	%	2007	5.00	111.95	9.2609
98009	11.90	%	2007	5.00	111.95	9.2609
98002	12.15	%	2008	10.00	111.60	9.7758
00016	11.40	%	2008	5.00	109.94	9.4701
00016	11.40	%	2008	5.00	109.93	9.4719
00016	11.40	%	2008	5.00	109.94	9.4701
00016	11.40	%	2008	5.00	109.93	9.4719
00016	11.40	%	2008	45.00	109.95	9.4683
00016	11.40	%	2008	5.00	109.95	9.4683
00016	11.40	%	2008	5.00	110.00	9.4592
00016	11.40	%	2008	10.00	110.00	9.4592
00016	11.40	%	2008	5.00	110.00	9.4592
00016	11.40	%	2008	5.00	110.00	9.4592
00016	11.40	%	2008	5.00	109.85	9.4865
00016	11.40	%	2008	20.00	110.01	9.4574
00016	11.40	%	2008	5.00	110.00	9.4592
00016	11.40	%	2008	10.00	110.00	9.4592
00016	11.40	%	2008	25.00	110.00	9.4592
00016	11.40	%	2008	5.00	110.00	9.4592
00016	11.40	%	2008	5.00	109.87	9.4828
00016	11.40	%	2008	5.00	109.93	9.4719
00016	11.40	%	2008	5.00	109.94	9.4701
00016	11.40	%	2008	5.00	109.94	9.4701
00016	11.40	%	2008	10.00	109.98	9.4628
00016	11.40	%	2008	5.00	109.96	9.4665
00016	11.40	%	2008	5.00	109.96	9.4665
00016	11.40	%	2008	5.00	109.98	9.4628
00016	11.40	%	2008	45.00	109.94	9.4701
00016	11.40	%	2008	5.00	109.86	9.4846
00016	11.40	%	2008	5.00	109.99	9.4610
00016	11.40	%	2008	5.00	109.95	9.4683
98023	12.25	%	2008	5.00	112.25	9.8470
98023	12.25	%	2008	1.00	110.65	10.1395
98023	12.25	%	2008	2.00	109.65	10.3251
99006	11.99	%	2009	10.00	111.73	9.8099
99006	11.99	%	2009	5.00	111.71	9.8134
99006	11.99	%	2009	5.00	111.69	9.8168
99006	11.99	%	2009	5.00	111.75	9.8065
99006	11.99	%	2009	5.00	111.72	9.8117
99006	11.99	%	2009	5.00	111.73	9.8099
99006	11.99	%	2009	5.00	111.74	9.8082
99006	11.99	%	2009	5.00	111.70	9.8151
99006	11.99	%	2009	5.00	111.70	9.8151
99006	11.99	%	2009	10.00	111.20	9.9014
99006	11.99	%	2009	15.00	111.20	9.9014
99006	11.99	%	2009	5.00	111.55	9.8409
99004	12.29	%	2010	5.00	112.40	10.1041
99004	12.29	%	2010	5.00	112.62	10.0684
99004	12.29	%	2010	10.00	112.60	10.0716
99004	12.29	%	2010	5.00	112.65	10.0636
98015	12.25	%	2010	10.00	112.65	10.0889

00014	11.30	%	2010	5.00	109.53	9.7025
00014	11.30	%	2010	5.00	109.47	9.7119
00014	11.30	%	2010	5.00	109.40	9.7229
00014	11.30	%	2010	5.00	109.49	9.7088
00014	11.30	%	2010	5.00	109.35	9.7308
00014	11.30	%	2010	10.00	109.40	9.7229
00014	11.30	%	2010	5.00	109.45	9.7150
99005	12.32	%	2011	4.00	112.30	10.2778
99005	12.32	%	2011	10.00	112.75	10.2093
99005	12.32	%	2011	5.00	112.75	10.2093
99005	12.32	%	2011	10.00	112.81	10.2002
99005	12.32	%	2011	10.00	112.81	10.2002
00017	11.50	%	2011	5.00	110.53	9.8663
00017	11.50	%	2011	10.00	110.40	9.8851
00017	11.50	%	2011	10.00	110.48	9.8736
00017	11.50	%	2011	10.00	110.49	9.8721
00017	11.50	%	2011	5.00	110.45	9.8779
84005	10.25	%	2012	4.00	100.95	10.1045
84005	10.25	%	2012	1.00	100.55	10.1653
84005	10.25	%	2012	1.00	101.27	10.0562
00012	11.03	%	2012	6.25	107.10	9.9570
00012	11.03	%	2012	6.00	107.40	9.9140
00012	11.03	%	2012	1.00	107.12	9.9541
00012	11.03	%	2012	5.00	107.53	9.8955
00012	11.03	%	2012	5.00	107.45	9.9069
00012	11.03	%	2012	5.00	107.49	9.9012
00012	11.03	%	2012	10.00	107.42	9.9112
00012	11.03	%	2012	5.00	107.51	9.8983
00012	11.03	%	2012	0.50	107.38	9.9169
00012	11.03	%	2012	10.00	107.495	9.9005
00012	11.03	%	2012	5.00	107.525	9.8962
00012	11.03	%	2012	5.00	107.515	9.8976
00012	11.03	%	2012	5.00	107.48	9.9026
00012	11.03	%	2012	5.00	107.49	9.9012
00012	11.03	%	2012	10.00	107.48	9.9026
00012	11.03	%	2012	10.00	107.45	9.9069
00012	11.03	%	2012	5.00	107.37	9.9183
00012	11.03	%	2012	10.00	107.50	9.8998
00012	11.03	%	2012	10.00	107.47	9.9040
00012	11.03	%	2012	5.00	107.49	9.9012
00012	11.03	%	2012	10.00	107.52	9.8969
00012	11.03	%	2012	5.00	107.50	9.8998
82005	9.00	%	2013	0.50	93.55	9.9318
82005	9.00	%	2013	1.25	93.82	9.8910
82005	9.00	%	2013	0.50	93.75	9.9016
98021	12.40	%	2013	9.835	113.95	10.3572
84010	10.50	%	2014	3.50	102.00	10.2206
99020	11.83	%	2014	5.00	110.85	10.3194
99020	11.83	%	2014	5.00	110.85	10.3194
99020	11.83	%	2014	5.00	110.85	10.3194
99020	11.83	%	2014	5.00	110.88	10.3155
99020	11.83	%	2014	20.00	110.85	10.3194
99020	11.83	%	2014	5.00	110.86	10.3181
99020	11.83	%	2014	5.00	110.83	10.3220
99020	11.83	%	2014	5.00	110.85	10.3194
99020	11.83	%	2014	2.00	110.68	10.3413
99020	11.83	%	2014	10.00	110.825	10.3226

99020	11.83 %	2014	5.00	110.70	10.3387
01001	10.47 %	2015	5.00	102.36	10.1433
01001	10.47 %	2015	10.00	102.43	10.1339
01001	10.47 %	2015	5.00	102.43	10.1339
01001	10.47 %	2015	10.00	102.34	10.1460
01001	10.47 %	2015	5.00	102.12	10.1755
01001	10.47 %	2015	1.889	102.25	10.1580
01001	10.47 %	2015	5.00	102.38	10.1406
01001	10.47 %	2015	10.00	102.43	10.1339
01001	10.47 %	2015	5.00	102.43	10.1339
01001	10.47 %	2015	5.00	102.37	10.1419
01001	10.47 %	2015	5.00	102.35	10.1446
01001	10.47 %	2015	10.00	102.38	10.1406
01001	10.47 %	2015	5.00	102.35	10.1446
01001	10.47 %	2015	10.00	102.36	10.1433
01001	10.47 %	2015	10.00	102.38	10.1406
01001	10.47 %	2015	5.00	102.395	10.1386
01001	10.47 %	2015	10.00	102.40	10.1379
01001	10.47 %	2015	5.00	102.40	10.1379
01001	10.47 %	2015	10.00	102.42	10.1352
01001	10.47 %	2015	5.00	102.43	10.1339
01001	10.47 %	2015	1.00	102.38	10.1406
01001	10.47 %	2015	10.00	102.41	10.1366
01001	10.47 %	2015	0.05	102.20	10.1648
01001	10.47 %	2015	2.00	101.95	10.1985
01001	10.47 %	2015	5.00	102.43	10.1339
01001	10.47 %	2015	5.00	102.36	10.1433
01001	10.47 %	2015	5.00	102.41	10.1366
01001	10.47 %	2015	5.00	102.41	10.1366
01001	10.47 %	2015	25.00	102.41	10.1366
00009	10.79 %	2015	1.00	103.70	10.2846
00009	10.79 %	2015	1.00	103.75	10.2779
00009	10.79 %	2015	3.00	103.70	10.2846
85007	11.50 %	2015	5.00	108.40	10.3498
00015	11.43 %	2015	10.00	109.30	10.1732
00015	11.43 %	2015	5.00	109.27	10.1770
00015	11.43 %	2015	5.00	109.30	10.1732
00015	11.43 %	2015	5.00	109.30	10.1732
00015	11.43 %	2015	5.00	109.30	10.1732
00015	11.43 %	2015	5.00	109.30	10.1732
00015	11.43 %	2015	5.00	109.30	10.1732
00015	11.43 %	2015	10.00	109.30	10.1732
00015	11.43 %	2015	0.50	109.25	10.1795
00015	11.43 %	2015	1.00	109.25	10.1795
00015	11.43 %	2015	10.00	109.25	10.1795
00015	11.43 %	2015	5.00	109.15	10.1921
00015	11.43 %	2015	5.00	109.26	10.1783
00015	11.43 %	2015	5.00	109.25	10.1795
00015	11.43 %	2015	5.00	109.175	10.1890
00015	11.43 %	2015	2.00	109.27	10.1770
00015	11.43 %	2015	5.00	109.10	10.1985
01003	10.71 %	2016	5.00	103.90	10.1926
01004	10.45 %	2018	10.00	101.70	10.2346
01004	10.45 %	2018	5.00	101.07	10.3130
98025	12.60 %	2018	5.00	115.70	10.6076
00008	10.70 %	2020	1.00	101.75	10.4829
00008	10.70 %	2020	0.20	101.50	10.5132

00008	10.70 %	2020	2.00	101.70	10.4890
00008	10.70 %	2020	0.50	101.95	10.4588
00008	10.70 %	2020	1.00	101.88	10.4672
00008	10.70 %	2020	0.50	101.90	10.4648
00008	10.70 %	2020	1.00	102.00	10.4528
00008	10.70 %	2020	4.00	102.12	10.4383
00008	10.70 %	2020	5.00	102.25	10.4227
00018	11.60 %	2020	5.00	109.35	10.4654
00018	11.60 %	2020	5.00	109.53	10.4452
00018	11.60 %	2020	5.00	109.59	10.4384
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	5.00	109.52	10.4463
00018	11.60 %	2020	5.00	109.59	10.4384
00018	11.60 %	2020	5.00	109.49	10.4497
00018	11.60 %	2020	20.00	109.385	10.4615
00018	11.60 %	2020	5.00	109.50	10.4485
00018	11.60 %	2020	5.00	109.52	10.4463
00018	11.60 %	2020	1.00	108.60	10.5503
00018	11.60 %	2020	5.00	109.56	10.4418
00018	11.60 %	2020	5.00	109.59	10.4384
00018	11.60 %	2020	5.00	109.45	10.4541
00018	11.60 %	2020	10.00	109.385	10.4615
00018	11.60 %	2020	5.00	109.385	10.4615
00018	11.60 %	2020	2.00	109.35	10.4654
00018	11.60 %	2020	1.00	108.53	10.5583
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	5.00	109.37	10.4631
00018	11.60 %	2020	5.00	109.36	10.4643
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	10.00	109.50	10.4485
00018	11.60 %	2020	10.00	109.59	10.4384

Contract Date : May 28, 2001

98013	11.55 %	2001	5.00	100.265	8.4738
97011	11.15 %	2002	5.00	102.98	8.5763
97011	11.15 %	2002	5.40	102.935	8.6139
97011	11.15 %	2002	5.00	102.93	8.6181
97011	11.15 %	2002	5.00	102.93	8.6181
97011	11.15 %	2002	5.00	102.94	8.6098
97011	11.15 %	2002	5.00	102.93	8.6181
94010	11.55 %	2002	5.25	103.91	8.6432
97012	6.00 %	2002	1.00	121.617	#
94003	12.50 %	2004	25.00	109.00	8.8128
94003	12.50 %	2004	10.00	108.95	8.8321
94003	12.50 %	2004	5.00	108.925	8.8417
94003	12.50 %	2004	5.00	108.93	8.8398
94003	12.50 %	2004	5.00	108.92	8.8436
94003	12.50 %	2004	5.00	108.92	8.8436
94003	12.50 %	2004	5.00	108.98	8.8205
94003	12.50 %	2004	5.00	108.99	8.8166
94003	12.50 %	2004	5.00	108.92	8.8436
94003	12.50 %	2004	5.00	109.01	8.8089
94003	12.50 %	2004	5.00	109.01	8.8089
94003	12.50 %	2004	5.00	108.93	8.8398
94003	12.50 %	2004	5.00	108.93	8.8398
94003	12.50 %	2004	20.00	108.92	8.8436
94003	12.50 %	2004	5.00	108.91	8.8475

94003	12.50	%	2004	10.00	108.912	8.8465
94003	12.50	%	2004	10.00	108.92	8.8436
00007	9.90	%	2005	5.00	102.95	8.9813
00011	10.20	%	2005	5.00	104.07	8.9905
00011	10.20	%	2005	5.00	104.08	8.9876
00011	10.20	%	2005	5.00	104.09	8.9847
00011	10.20	%	2005	5.00	104.085	8.9862
97010	11.19	%	2005	5.00	107.73	8.9361
97010	11.19	%	2005	5.00	107.725	8.9375
97010	11.19	%	2005	5.00	107.62	8.9666
97010	11.19	%	2005	5.00	107.63	8.9638
97010	11.19	%	2005	10.00	107.75	8.9306
99008	11.68	%	2006	5.00	110.03	9.0781
99008	11.68	%	2006	5.00	110.05	9.0733
99008	11.68	%	2006	5.00	110.03	9.0781
99008	11.68	%	2006	5.00	110.045	9.0745
99008	11.68	%	2006	5.00	110.04	9.0757
99008	11.68	%	2006	5.00	110.04	9.0757
99008	11.68	%	2006	5.00	110.05	9.0733
99008	11.68	%	2006	5.00	110.12	9.0562
99008	11.68	%	2006	5.00	110.12	9.0562
99008	11.68	%	2006	5.00	110.05	9.0733
99008	11.68	%	2006	5.00	110.02	9.0806
99008	11.68	%	2006	5.00	110.02	9.0806
98005	11.75	%	2006	5.00	110.28	9.0904
98005	11.75	%	2006	10.00	110.395	9.0626
00013	11.00	%	2006	5.00	107.78	9.0737
98009	11.90	%	2007	5.00	111.92	9.2657
98009	11.90	%	2007	5.00	111.90	9.2698
98009	11.90	%	2007	10.00	111.95	9.2595
98009	11.90	%	2007	10.00	112.00	9.2492
98009	11.90	%	2007	10.00	111.91	9.2677
98009	11.90	%	2007	5.00	111.93	9.2636
98009	11.90	%	2007	15.00	111.89	9.2718
98009	11.90	%	2007	25.00	111.90	9.2698
98009	11.90	%	2007	10.00	111.89	9.2718
98009	11.90	%	2007	15.00	111.90	9.2698
98009	11.90	%	2007	5.00	111.90	9.2698
98009	11.90	%	2007	30.00	111.90	9.2698
98009	11.90	%	2007	30.00	111.90	9.2698
98009	11.90	%	2007	5.00	111.90	9.2698
98007	12.00	%	2008	15.00	111.50	9.6797
00016	11.40	%	2008	10.00	109.93	9.4709
00016	11.40	%	2008	5.00	109.98	9.4618
00016	11.40	%	2008	5.00	109.93	9.4709
00016	11.40	%	2008	5.00	109.93	9.4709
00016	11.40	%	2008	20.00	109.94	9.4691
00016	11.40	%	2008	5.00	110.06	9.4473
00016	11.40	%	2008	25.00	109.95	9.4673
00016	11.40	%	2008	10.00	109.93	9.4709
00016	11.40	%	2008	5.00	110.05	9.4491
00016	11.40	%	2008	5.00	110.12	9.4364
00016	11.40	%	2008	10.00	110.12	9.4364
00016	11.40	%	2008	5.00	109.95	9.4673
00016	11.40	%	2008	5.00	109.94	9.4691
00016	11.40	%	2008	5.00	109.92	9.4727
00016	11.40	%	2008	5.00	109.92	9.4727

00016	11.40	%	2008	5.00	109.93	9.4709
00016	11.40	%	2008	5.00	109.92	9.4727
00016	11.40	%	2008	5.00	110.05	9.4491
00016	11.40	%	2008	5.00	110.03	9.4527
00016	11.40	%	2008	15.00	109.97	9.4637
00016	11.40	%	2008	20.00	109.95	9.4673
00016	11.40	%	2008	5.00	109.97	9.4637
00016	11.40	%	2008	5.00	110.04	9.4509
00016	11.40	%	2008	5.00	110.02	9.4546
00016	11.40	%	2008	5.00	109.97	9.4637
00016	11.40	%	2008	5.00	109.95	9.4673
00016	11.40	%	2008	5.00	109.97	9.4637
00016	11.40	%	2008	5.00	109.92	9.4727
00016	11.40	%	2008	5.00	110.05	9.4491
00016	11.40	%	2008	5.00	110.06	9.4473
00016	11.40	%	2008	5.00	110.06	9.4473
00016	11.40	%	2008	5.00	109.98	9.4618
00016	11.40	%	2008	5.00	109.97	9.4637
00016	11.40	%	2008	5.00	109.93	9.4709
00016	11.40	%	2008	5.00	109.98	9.4618
00016	11.40	%	2008	5.00	110.05	9.4491
00016	11.40	%	2008	5.00	110.06	9.4473
00016	11.40	%	2008	5.00	110.00	9.4582
00016	11.40	%	2008	5.00	109.97	9.4637
00016	11.40	%	2008	10.00	109.97	9.4637
00016	11.40	%	2008	5.00	109.98	9.4618
00016	11.40	%	2008	5.00	110.06	9.4473
00016	11.40	%	2008	5.00	110.06	9.4473
00016	11.40	%	2008	5.00	109.93	9.4709
00016	11.40	%	2008	10.00	110.05	9.4491
00016	11.40	%	2008	5.00	110.05	9.4491
00016	11.40	%	2008	5.00	109.93	9.4709
00016	11.40	%	2008	10.00	109.965	9.4646
98023	12.25	%	2008	5.00	112.90	9.7285
98023	12.25	%	2008	5.00	112.90	9.7285
98023	12.25	%	2008	14.24	113.00	9.7105
98023	12.25	%	2008	10.00	112.85	9.7375
99006	11.99	%	2009	5.00	112.06	9.7521
99006	11.99	%	2009	5.00	111.77	9.8020
99006	11.99	%	2009	5.00	111.77	9.8020
99006	11.99	%	2009	5.00	111.82	9.7934
99006	11.99	%	2009	25.00	111.83	9.7916
99006	11.99	%	2009	5.00	111.81	9.7951
99006	11.99	%	2009	5.00	111.90	9.7796
99006	11.99	%	2009	5.00	111.95	9.7710
99006	11.99	%	2009	5.00	111.95	9.7710
99006	11.99	%	2009	10.00	111.95	9.7710
99006	11.99	%	2009	5.00	111.88	9.7830
99006	11.99	%	2009	5.00	111.89	9.7813
99006	11.99	%	2009	10.00	111.75	9.8054
99006	11.99	%	2009	5.00	111.75	9.8054
99006	11.99	%	2009	10.00	111.75	9.8054
99006	11.99	%	2009	5.00	111.75	9.8054
99006	11.99	%	2009	10.00	111.75	9.8054
99006	11.99	%	2009	5.00	111.77	9.8020
99004	12.29	%	2010	5.00	113.00	10.0063
99004	12.29	%	2010	5.00	112.79	10.0402

99004	12.29	%	2010	10.00	112.79	10.0402
99004	12.29	%	2010	10.00	112.80	10.0386
99004	12.29	%	2010	5.00	112.77	10.0434
99004	12.29	%	2010	10.00	112.90	10.0224
99004	12.29	%	2010	5.00	112.95	10.0143
99004	12.29	%	2010	5.00	112.70	10.0547
99004	12.29	%	2010	5.00	112.76	10.0450
99004	12.29	%	2010	5.00	112.79	10.0402
99004	12.29	%	2010	5.00	112.79	10.0402
99004	12.29	%	2010	5.00	112.78	10.0418
99004	12.29	%	2010	10.00	112.77	10.0434
99004	12.29	%	2010	10.00	112.78	10.0418
99004	12.29	%	2010	10.00	112.78	10.0418
99004	12.29	%	2010	5.00	113.03	10.0014
99004	12.29	%	2010	5.00	112.725	10.0507
98015	12.25	%	2010	10.00	112.80	10.0647
98015	12.25	%	2010	5.00	112.88	10.0522
00014	11.30	%	2010	10.00	109.49	9.7083
00014	11.30	%	2010	10.00	109.49	9.7083
00014	11.30	%	2010	5.00	109.50	9.7067
00014	11.30	%	2010	5.00	109.45	9.7145
00014	11.30	%	2010	10.00	109.55	9.6988
00014	11.30	%	2010	5.00	109.65	9.6831
00014	11.30	%	2010	5.00	109.46	9.7130
00014	11.30	%	2010	5.00	109.49	9.7083
00014	11.30	%	2010	5.00	109.47	9.7114
00014	11.30	%	2010	5.00	109.49	9.7083
00014	11.30	%	2010	5.00	109.495	9.7075
00014	11.30	%	2010	5.00	109.60	9.6910
00014	11.30	%	2010	5.00	109.47	9.7114
00014	11.30	%	2010	0.23	109.41	9.7208
00014	11.30	%	2010	5.00	109.47	9.7114
99005	12.32	%	2011	5.00	112.99	10.1723
99005	12.32	%	2011	5.00	113.00	10.1708
99005	12.32	%	2011	5.00	112.95	10.1784
99005	12.32	%	2011	5.00	112.90	10.1859
99005	12.32	%	2011	5.00	112.94	10.1799
99005	12.32	%	2011	5.00	112.98	10.1738
99005	12.32	%	2011	5.00	113.05	10.1632
99005	12.32	%	2011	5.00	112.85	10.1935
99005	12.32	%	2011	5.00	112.90	10.1859
99005	12.32	%	2011	5.00	113.05	10.1632
99005	12.32	%	2011	5.00	112.835	10.1958
00017	11.50	%	2011	5.00	110.445	9.8779
00017	11.50	%	2011	10.00	110.45	9.8772
00017	11.50	%	2011	10.00	110.45	9.8772
00017	11.50	%	2011	5.00	110.45	9.8772
00017	11.50	%	2011	5.00	110.32	9.8961
00017	11.50	%	2011	5.00	110.48	9.8729
00017	11.50	%	2011	5.00	110.44	9.8787
00017	11.50	%	2011	5.00	110.75	9.8338
00017	11.50	%	2011	5.00	110.58	9.8584
00017	11.50	%	2011	5.00	110.57	9.8599
00017	11.50	%	2011	5.00	110.43	9.8801
00017	11.50	%	2011	5.00	110.45	9.8772
00017	11.50	%	2011	5.00	110.44	9.8787
00017	11.50	%	2011	5.00	110.42	9.8816

00017	11.50	%	2011	5.00	110.42	9.8816
00017	11.50	%	2011	5.00	110.43	9.8801
00017	11.50	%	2011	10.00	110.49	9.8714
00017	11.50	%	2011	10.00	110.49	9.8714
00017	11.50	%	2011	5.00	110.49	9.8714
00017	11.50	%	2011	5.00	110.48	9.8729
00017	11.50	%	2011	5.00	110.46	9.8758
00017	11.50	%	2011	10.00	110.63	9.8512
00017	11.50	%	2011	15.00	110.43	9.8801
00017	11.50	%	2011	5.00	110.44	9.8787
00017	11.50	%	2011	5.00	110.50	9.8700
00017	11.50	%	2011	5.00	110.48	9.8729
00017	11.50	%	2011	10.00	110.65	9.8483
00017	11.50	%	2011	5.00	110.65	9.8483
00017	11.50	%	2011	5.00	110.65	9.8483
00017	11.50	%	2011	5.00	110.65	9.8483
00017	11.50	%	2011	5.00	110.43	9.8801
00017	11.50	%	2011	5.00	110.49	9.8714
00017	11.50	%	2011	10.00	110.58	9.8584
00017	11.50	%	2011	5.00	110.59	9.8570
00017	11.50	%	2011	5.00	110.59	9.8570
00017	11.50	%	2011	5.00	110.59	9.8570
00017	11.50	%	2011	5.00	110.55	9.8627
00017	11.50	%	2011	5.00	110.49	9.8714
00017	11.50	%	2011	10.00	110.51	9.8685
00017	11.50	%	2011	5.00	110.45	9.8772
00017	11.50	%	2011	5.00	110.45	9.8772
00017	11.50	%	2011	25.00	110.59	9.8570
00017	11.50	%	2011	5.00	110.45	9.8772
00017	11.50	%	2011	5.00	110.42	9.8816
00017	11.50	%	2011	5.00	110.78	9.8295
00017	11.50	%	2011	5.00	110.43	9.8801
00012	11.03	%	2012	0.049	100.00	11.0253
00012	11.03	%	2012	5.00	107.46	9.9053
00012	11.03	%	2012	5.00	107.485	9.9017
00012	11.03	%	2012	5.00	107.44	9.9081
00012	11.03	%	2012	5.00	107.44	9.9081
00012	11.03	%	2012	5.00	107.50	9.8996
00012	11.03	%	2012	5.00	107.50	9.8996
00012	11.03	%	2012	10.00	107.45	9.9067
00012	11.03	%	2012	5.00	107.65	9.8782
00012	11.03	%	2012	5.00	107.43	9.9095
00012	11.03	%	2012	10.00	107.70	9.8711
00012	11.03	%	2012	5.00	107.50	9.8996
00012	11.03	%	2012	5.00	107.49	9.9010
00012	11.03	%	2012	5.00	107.49	9.9010
00012	11.03	%	2012	5.00	107.49	9.9010
00012	11.03	%	2012	5.00	107.46	9.9053
00012	11.03	%	2012	5.00	107.60	9.8853
00012	11.03	%	2012	5.00	107.45	9.9067
00012	11.03	%	2012	5.00	107.43	9.9095
00012	11.03	%	2012	5.00	107.435	9.9088
00012	11.03	%	2012	5.00	107.435	9.9088
00012	11.03	%	2012	5.00	107.56	9.8910
00012	11.03	%	2012	5.00	107.44	9.9081
00012	11.03	%	2012	5.00	107.60	9.8853
00012	11.03	%	2012	5.00	107.64	9.8796

00012	11.03	%	2012	5.00	107.46	9.9053
00012	11.03	%	2012	5.00	107.49	9.9010
00012	11.03	%	2012	5.00	107.48	9.9024
00012	11.03	%	2012	5.00	107.58	9.8881
00012	11.03	%	2012	5.00	107.60	9.8853
00012	11.03	%	2012	5.00	107.60	9.8853
00012	11.03	%	2012	5.00	107.47	9.9038
00012	11.03	%	2012	5.00	107.49	9.9010
00012	11.03	%	2012	5.00	107.70	9.8711
00012	11.03	%	2012	5.00	107.70	9.8711
00012	11.03	%	2012	5.00	107.68	9.8739
00012	11.03	%	2012	5.00	107.70	9.8711
00012	11.03	%	2012	5.00	107.465	9.9045
00012	11.03	%	2012	5.00	107.55	9.8924
00012	11.03	%	2012	5.00	107.50	9.8996
00012	11.03	%	2012	5.00	107.65	9.8782
00012	11.03	%	2012	5.00	107.43	9.9095
00012	11.03	%	2012	5.00	107.60	9.8853
00012	11.03	%	2012	5.00	107.44	9.9081
00012	11.03	%	2012	5.00	107.45	9.9067
99020	11.83	%	2014	5.00	111.05	10.2932
99020	11.83	%	2014	5.00	111.00	10.2996
99020	11.83	%	2014	5.00	110.93	10.3086
99020	11.83	%	2014	5.00	111.25	10.2675
99020	11.83	%	2014	5.00	110.97	10.3035
99020	11.83	%	2014	5.00	110.99	10.3009
99020	11.83	%	2014	5.00	110.83	10.3215
99020	11.83	%	2014	5.00	110.80	10.3254
01001	10.47	%	2015	5.00	102.50	10.1245
01001	10.47	%	2015	5.00	102.45	10.1312
01001	10.47	%	2015	5.00	102.40	10.1379
01001	10.47	%	2015	10.00	102.55	10.1178
01001	10.47	%	2015	5.00	102.55	10.1178
01001	10.47	%	2015	5.00	102.48	10.1271
01001	10.47	%	2015	5.00	102.42	10.1352
01001	10.47	%	2015	5.00	102.43	10.1338
01001	10.47	%	2015	5.00	102.43	10.1338
01001	10.47	%	2015	10.00	102.42	10.1352
01001	10.47	%	2015	5.00	102.43	10.1338
01001	10.47	%	2015	5.00	102.43	10.1338
01001	10.47	%	2015	5.00	102.43	10.1338
01001	10.47	%	2015	10.00	102.365	10.1426
01001	10.47	%	2015	5.00	102.36	10.1432
01001	10.47	%	2015	5.00	102.40	10.1379
01001	10.47	%	2015	5.00	102.40	10.1379
01001	10.47	%	2015	5.00	102.40	10.1379
01001	10.47	%	2015	5.00	102.43	10.1338
01001	10.47	%	2015	5.00	102.53	10.1204
01001	10.47	%	2015	5.00	102.36	10.1432
01001	10.47	%	2015	5.00	102.35	10.1446
01001	10.47	%	2015	5.00	102.48	10.1271
01001	10.47	%	2015	5.00	102.53	10.1204
01001	10.47	%	2015	0.175	102.46	10.1298
01001	10.47	%	2015	10.00	102.44	10.1325
01001	10.47	%	2015	5.00	102.55	10.1178
01001	10.47	%	2015	5.00	102.43	10.1338
01001	10.47	%	2015	5.00	102.55	10.1178

01001	10.47 %	2015	5.00	102.50	10.1245
01001	10.47 %	2015	5.00	102.55	10.1178
01001	10.47 %	2015	5.00	102.58	10.1138
01001	10.47 %	2015	5.00	102.60	10.1111
01001	10.47 %	2015	5.00	102.60	10.1111
01001	10.47 %	2015	5.00	102.59	10.1124
01001	10.47 %	2015	5.00	102.38	10.1406
01001	10.47 %	2015	5.00	102.37	10.1419
00009	10.79 %	2015	1.00	103.90	10.2578
00015	11.43 %	2015	1.50	109.20	10.1857
00015	11.43 %	2015	2.00	109.30	10.1731
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.30	10.1731
00015	11.43 %	2015	5.00	109.265	10.1775
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	3.50	109.35	10.1668
00015	11.43 %	2015	5.00	109.33	10.1693
00015	11.43 %	2015	5.00	109.28	10.1756
00015	11.43 %	2015	5.00	109.50	10.1479
00015	11.43 %	2015	5.00	109.44	10.1554
00015	11.43 %	2015	10.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	4.80	109.09	10.1996
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.31	10.1718
00015	11.43 %	2015	5.00	109.45	10.1542
00015	11.43 %	2015	5.00	109.34	10.1680
00015	11.43 %	2015	5.00	109.33	10.1693
00015	11.43 %	2015	5.00	109.30	10.1731
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.30	10.1731
00015	11.43 %	2015	5.00	109.45	10.1542
00015	11.43 %	2015	5.00	109.35	10.1668
00015	11.43 %	2015	10.00	109.35	10.1668
00015	11.43 %	2015	10.00	109.35	10.1668
00015	11.43 %	2015	5.00	109.34	10.1680
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.33	10.1693
00015	11.43 %	2015	5.00	109.33	10.1693
00015	11.43 %	2015	5.00	109.31	10.1718
00015	11.43 %	2015	5.00	109.31	10.1718
00015	11.43 %	2015	5.00	109.45	10.1542
00015	11.43 %	2015	5.00	109.30	10.1731
00015	11.43 %	2015	5.00	109.36	10.1655
00015	11.43 %	2015	5.00	109.30	10.1731
00015	11.43 %	2015	10.00	109.31	10.1718
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.34	10.1680
00015	11.43 %	2015	5.00	109.40	10.1605
00015	11.43 %	2015	5.00	109.28	10.1756
00015	11.43 %	2015	10.00	109.33	10.1693
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	10.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.25	10.1794

00015	11.43 %	2015	10.00	109.25	10.1794
00015	11.43 %	2015	5.00	109.26	10.1781
00015	11.43 %	2015	5.00	109.35	10.1668
01003	10.71 %	2016	5.00	103.57	10.2348
01003	10.71 %	2016	5.00	103.57	10.2348
01004	10.45 %	2018	5.00	101.75	10.2283
01004	10.45 %	2018	1.00	101.30	10.2842
01004	10.45 %	2018	5.00	101.60	10.2469
01004	10.45 %	2018	5.00	101.25	10.2904
01004	10.45 %	2018	5.00	101.70	10.2345
01004	10.45 %	2018	10.00	101.69	10.2357
00008	10.70 %	2020	5.00	102.60	10.3807
00008	10.70 %	2020	2.00	102.00	10.4526
00008	10.70 %	2020	10.00	102.65	10.3748
00018	11.60 %	2020	5.00	109.50	10.4486
00018	11.60 %	2020	10.00	109.60	10.4373
00018	11.60 %	2020	5.00	109.60	10.4373
00018	11.60 %	2020	5.00	109.60	10.4373
00018	11.60 %	2020	5.00	109.60	10.4373
00018	11.60 %	2020	3.00	109.66	10.4306
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	5.00	109.53	10.4452
00018	11.60 %	2020	5.00	109.50	10.4486
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	10.00	109.57	10.4407
00018	11.60 %	2020	2.00	109.50	10.4486
00018	11.60 %	2020	5.00	109.53	10.4452
00018	11.60 %	2020	5.00	109.25	10.4767
00018	11.60 %	2020	5.00	109.51	10.4474
00018	11.60 %	2020	5.00	109.62	10.4351
00018	11.60 %	2020	5.00	109.50	10.4486
00018	11.60 %	2020	5.00	109.505	10.4480
00018	11.60 %	2020	10.00	109.50	10.4486
00018	11.60 %	2020	5.00	109.53	10.4452
00018	11.60 %	2020	5.00	109.50	10.4486
00018	11.60 %	2020	5.00	109.70	10.4261
00018	11.60 %	2020	5.00	109.55	10.4429
00018	11.60 %	2020	5.00	109.50	10.4486
00018	11.60 %	2020	5.00	109.55	10.4429
Total			4099.618		

B. State Government Securities

Contract Date : May 25, 2001

99205	12.25% ANDHRA PRADESH SDL			
2009		10.00	110.00	10.3618

Contract Date : May 26, 2001

99228	12.25% WEST BENGAL SDL			
2009		2.00	110.10	10.3437

Total	12.00			
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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 26, 2001			
24/08/2001	5.00	98.1309	7.7035

Contract Date : May 28, 2001			
26/06/2001	10.00	99.4076	7.4800
Total	15.00		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 26, 2001			
27/09/2001	5.00	97.3957	7.8493
27/09/2001	5.00	97.3957	7.8493
Contract Date : May 28, 2001			
02/08/2001	5.00	98.5916	7.8785
Total	15.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 26, 2001			
20/09/2001	5.00	97.5414	7.8418
04/10/2001	5.00	97.2002	8.0037
08/04/2002	0.75	93.4286	8.0764
17/05/2002	10.00	92.4917	8.3002
17/05/2002	10.00	92.4917	8.3002
17/05/2002	5.1125	92.4669	8.3299
Contract Date : May 28, 2001			
31/05/2001	8.00	99.9466	6.4827
31/05/2001	1.00	99.9466	6.4827
15/06/2001	15.00	99.6413	7.2798
15/06/2001	20.00	99.6413	7.2798
07/03/2002	10.00	93.9538	8.2772
21/03/2002	10.00	93.6736	8.2772
02/05/2002	2.00	92.8109	8.3172
02/05/2002	25.00	92.7710	8.3670
17/05/2002	15.00	92.5000	8.3372
17/05/2002	5.00	92.3840	8.4767
Total	146.8625		

II. REPO Transactions *
(Other than with RBI)

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)		(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
97010	11.19 % 2005	5.30	107.00	8.60	16
98013	11.55 % 2001	20.00	100.30	7.15	1
98013	11.55 % 2001	20.00	100.30	7.15	1
98013	11.55 % 2001	50.00	100.30	7.20	1
97009	10.85 % 2001	50.00	100.40	7.00	1
94009	11.75 % 2001	35.00	100.65	6.35	1
98031	11.47 % 2001	25.00	101.52	7.05	1
97004	12.69 % 2002	50.00	103.65	6.95	2
97004	12.69 % 2002	50.00	103.65	6.95	2
87006	11.00 % 2002	30.00	102.10	6.90	2
97011	11.15 % 2002	15.00	102.93	6.90	4
97011	11.15 % 2002	15.00	102.92	6.95	1
97011	11.15 % 2002	10.25	102.94	6.95	1
98004	11.10 % 2003	24.00	103.95	7.00	2
98004	11.10 % 2003	24.00	103.95	7.00	2

98004	11.10 %	2003	24.00	103.95	7.00	2
94003	12.50 %	2004	50.00	109.00	6.80	1
94003	12.50 %	2004	25.00	108.90	8.45	14
94003	12.50 %	2004	25.00	108.90	8.45	14
94003	12.50 %	2004	25.00	108.90	8.45	14
94003	12.50 %	2004	50.00	108.91	7.15	1
94003	12.50 %	2004	50.00	108.91	7.15	1
94003	12.50 %	2004	25.00	108.90	8.45	14
94003	12.50 %	2004	15.00	108.90	8.30	14
98017	11.95 %	2004	15.00	107.25	7.10	1
98022	11.98 %	2004	20.00	108.40	6.95	2
98022	11.98 %	2004	85.00	108.35	7.15	1
00007	9.90 %	2005	25.00	102.90	6.90	1
00007	9.90 %	2005	24.00	102.90	7.00	2
00007	9.90 %	2005	15.00	102.66	6.95	1
00011	10.20 %	2005	25.00	103.83	7.00	2
00011	10.20 %	2005	25.00	103.83	7.00	2
00011	10.20 %	2005	25.00	103.83	7.00	2
97010	11.19 %	2005	25.00	107.44	7.00	2
97010	11.19 %	2005	25.00	107.45	7.20	1
97010	11.19 %	2005	25.00	107.45	7.20	1
97010	11.19 %	2005	25.00	107.45	7.20	1
97010	11.19 %	2005	25.00	107.45	7.20	1
97010	11.19 %	2005	25.00	107.44	7.00	2
97010	11.19 %	2005	50.00	107.60	7.10	1
00013	11.00 %	2006	20.00	107.55	7.05	1
00013	11.00 %	2006	20.00	107.55	7.05	1
00013	11.00 %	2006	22.00	107.80	7.00	2
00013	11.00 %	2006	22.00	107.80	7.00	2
00013	11.00 %	2006	22.00	107.80	7.00	2
00013	11.00 %	2006	22.00	107.80	7.00	2
00013	11.00 %	2006	22.00	107.80	7.00	2
97002	13.05 %	2007	25.00	114.80	7.20	1
97002	13.05 %	2007	25.00	114.80	7.20	1
97002	13.05 %	2007	15.00	114.50	7.05	1
97002	13.05 %	2007	15.00	114.50	7.05	1
97002	13.05 %	2007	15.00	114.50	7.05	1
97002	13.05 %	2007	15.00	114.50	7.05	1
97002	13.05 %	2007	10.00	114.50	7.05	1
98007	12.00 %	2008	50.00	110.45	7.00	2
00016	11.40 %	2008	25.00	109.58	7.05	1
00016	11.40 %	2008	15.00	109.95	6.90	4
00016	11.40 %	2008	50.00	109.95	6.90	2
98015	12.25 %	2010	25.00	112.80	6.90	2
00014	11.30 %	2010	12.00	108.98	7.00	2
00017	11.50 %	2011	50.00	110.50	6.90	2
00012	11.03 %	2012	35.85	107.50	7.00	2
99020	11.83 %	2014	26.90	110.85	7.10	1
01003	10.71 %	2016	25.00	104.00	6.90	2
01004	10.45 %	2018	25.00	101.70	6.90	2
00018	11.60 %	2020	50.00	109.60	6.90	2

Total			1831.30			
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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	25.00	98.3914	6.90	2	
17/08/2001	20.00	98.2771	6.90	4	
24/08/2001	25.00	98.1658	6.90	2	
Total	70.00				
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
			NIL		
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
15/06/2001	25.00	99.6437	6.90	2	
08/04/2002	25.00	93.3158	6.90	2	
02/05/2002	75.00	92.8029	6.90	2	
Total	125.00				

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 28 May 2001

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