

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 07 June 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 : June 04, 2001				
00012	11.03 % 2012	5.00	107.21	9.9405
01003	10.71 % 2016	2.00	103.98	10.1816
01006	10.25 % 2021	2.00	100.39	10.2036
Contract Date : June 06, 2001				
98013	11.55 % 2001	50.00	100.225	8.1592
97011	11.15 % 2002	5.00	103.04	8.4827
97011	11.15 % 2002	5.00	103.05	8.4742
97011	11.15 % 2002	5.00	103.05	8.4742
94003	12.50 % 2004	0.038	109.25	8.6908
94003	12.50 % 2004	0.14	109.15	8.7296
94003	12.50 % 2004	10.00	108.98	8.7955
94003	12.50 % 2004	5.00	109.04	8.7722
94003	12.50 % 2004	5.00	109.00	8.7878
94003	12.50 % 2004	5.00	108.99	8.7916
94003	12.50 % 2004	5.00	108.995	8.7897
94003	12.50 % 2004	0.32	109.02	8.7800
94003	12.50 % 2004	5.00	108.99	8.7916
97007	12.59 % 2004	10.00	109.46	8.9563
98017	11.95 % 2004	5.00	100.10	11.8976
00011	10.20 % 2005	5.00	104.31	8.9166
00011	10.20 % 2005	5.00	104.29	8.9224
00011	10.20 % 2005	5.00	104.325	8.9123
00011	10.20 % 2005	5.00	104.32	8.9137
00011	10.20 % 2005	10.00	104.31	8.9166
97010	11.19 % 2005	10.00	107.85	8.8936
99008	11.68 % 2006	5.00	110.15	9.0393
99008	11.68 % 2006	5.00	110.25	9.0149
99008	11.68 % 2006	10.00	110.20	9.0271
99008	11.68 % 2006	10.00	110.25	9.0149
99008	11.68 % 2006	5.00	110.20	9.0271
99008	11.68 % 2006	5.00	110.17	9.0344
98005	11.75 % 2006	4.50	110.60	9.0029
00013	11.00 % 2006	10.00	108.02	9.0114
00013	11.00 % 2006	5.00	108.00	9.0161
00013	11.00 % 2006	5.00	108.00	9.0161
98009	11.90 % 2007	5.00	111.84	9.2741
98009	11.90 % 2007	5.00	111.85	9.2721
98009	11.90 % 2007	5.00	111.82	9.2782
84002	9.50 % 2008	0.30	99.30	9.6386

98007	12.00	%	2008	0.575	111.90	9.5991
98007	12.00	%	2008	25.00	111.55	9.6646
00016	11.40	%	2008	5.00	109.60	9.5273
00016	11.40	%	2008	5.00	109.55	9.5364
00016	11.40	%	2008	10.00	109.60	9.5273
00016	11.40	%	2008	5.00	109.58	9.5309
00016	11.40	%	2008	10.00	109.59	9.5291
00016	11.40	%	2008	10.00	109.55	9.5364
00016	11.40	%	2008	5.00	109.53	9.5401
00016	11.40	%	2008	5.00	109.50	9.5456
00016	11.40	%	2008	10.00	109.57	9.5328
00016	11.40	%	2008	5.00	109.58	9.5309
00016	11.40	%	2008	10.00	109.57	9.5328
00016	11.40	%	2008	10.00	109.55	9.5364
00016	11.40	%	2008	10.00	109.53	9.5401
00016	11.40	%	2008	5.00	109.51	9.5438
00016	11.40	%	2008	5.00	109.54	9.5383
00016	11.40	%	2008	5.00	109.54	9.5383
00016	11.40	%	2008	5.00	109.50	9.5456
00016	11.40	%	2008	5.00	109.60	9.5273
00016	11.40	%	2008	5.00	109.62	9.5236
00016	11.40	%	2008	5.00	109.60	9.5273
00016	11.40	%	2008	10.00	109.54	9.5383
00016	11.40	%	2008	5.00	109.58	9.5309
00016	11.40	%	2008	5.00	109.59	9.5291
00016	11.40	%	2008	5.00	109.51	9.5438
00016	11.40	%	2008	5.00	109.55	9.5364
99006	11.99	%	2009	5.00	111.95	9.7667
99006	11.99	%	2009	5.00	111.70	9.8097
99006	11.99	%	2009	3.632	111.80	9.7925
99006	11.99	%	2009	10.00	111.70	9.8097
99004	12.29	%	2010	5.00	112.65	10.0599
99004	12.29	%	2010	5.00	112.55	10.0761
99004	12.29	%	2010	10.00	112.55	10.0761
00014	11.30	%	2010	10.00	109.14	9.7615
00014	11.30	%	2010	5.00	109.11	9.7663
00014	11.30	%	2010	5.00	109.13	9.7631
00014	11.30	%	2010	5.00	109.13	9.7631
00014	11.30	%	2010	10.00	109.12	9.7647
00014	11.30	%	2010	10.00	109.10	9.7679
00014	11.30	%	2010	5.00	109.07	9.7726
00014	11.30	%	2010	5.00	109.25	9.7442
00014	11.30	%	2010	5.00	109.13	9.7631
00014	11.30	%	2010	5.00	109.05	9.7758
00014	11.30	%	2010	5.00	109.15	9.7600
00014	11.30	%	2010	5.00	109.05	9.7758
00014	11.30	%	2010	5.00	109.05	9.7758
00014	11.30	%	2010	5.00	109.10	9.7679
00014	11.30	%	2010	5.00	109.11	9.7663
00014	11.30	%	2010	25.00	109.04	9.7774
00014	11.30	%	2010	25.00	109.04	9.7774
00010	10.95	%	2011	5.00	107.13	9.8130
00010	10.95	%	2011	5.00	107.09	9.8191
00010	10.95	%	2011	5.00	107.10	9.8176
00010	10.95	%	2011	10.00	107.11	9.8160

00010	10.95 %	2011	15.00	107.11	9.8160
00017	11.50 %	2011	2.00	110.45	9.8746
00017	11.50 %	2011	5.00	110.44	9.8760
00017	11.50 %	2011	15.00	110.442	9.8756
00017	11.50 %	2011	15.00	110.442	9.8756
00017	11.50 %	2011	20.00	110.442	9.8756
00017	11.50 %	2011	10.00	110.35	9.8891
00017	11.50 %	2011	10.00	110.37	9.8862
00017	11.50 %	2011	5.00	110.40	9.8818
00017	11.50 %	2011	10.00	110.42	9.8789
00017	11.50 %	2011	5.00	110.47	9.8717
00017	11.50 %	2011	25.00	110.442	9.8756
00017	11.50 %	2011	5.00	110.70	9.8384
00017	11.50 %	2011	25.00	110.44	9.8760
00017	11.50 %	2011	50.00	110.44	9.8760
00017	11.50 %	2011	25.00	110.44	9.8760
00017	11.50 %	2011	10.00	110.44	9.8760
00017	11.50 %	2011	5.00	110.41	9.8804
00017	11.50 %	2011	5.00	110.41	9.8804
00017	11.50 %	2011	50.00	110.44	9.8760
00017	11.50 %	2011	5.00	110.40	9.8818
00017	11.50 %	2011	5.00	110.42	9.8789
00017	11.50 %	2011	10.00	110.40	9.8818
00017	11.50 %	2011	15.00	110.442	9.8756
00017	11.50 %	2011	5.00	110.42	9.8789
00017	11.50 %	2011	5.00	110.40	9.8818
00017	11.50 %	2011	5.00	110.40	9.8818
00017	11.50 %	2011	25.00	110.44	9.8760
00017	11.50 %	2011	10.00	110.28	9.8992
00017	11.50 %	2011	10.00	110.42	9.8789
00017	11.50 %	2011	5.00	110.41	9.8804
00017	11.50 %	2011	5.00	110.43	9.8775
00017	11.50 %	2011	0.50	110.47	9.8717
00017	11.50 %	2011	5.00	110.45	9.8746
00017	11.50 %	2011	5.00	110.30	9.8963
00017	11.50 %	2011	15.00	110.42	9.8789
00017	11.50 %	2011	5.00	110.44	9.8760
00017	11.50 %	2011	5.00	110.42	9.8789
00017	11.50 %	2011	5.00	110.42	9.8789
00017	11.50 %	2011	5.00	110.40	9.8818
00017	11.50 %	2011	10.00	110.60	9.8528
00017	11.50 %	2011	5.00	110.36	9.8876
00017	11.50 %	2011	5.00	110.30	9.8963
00017	11.50 %	2011	5.00	110.10	9.9254
00017	11.50 %	2011	5.00	110.57	9.8572
00017	11.50 %	2011	5.00	110.40	9.8818
00012	11.03 %	2012	5.00	107.39	9.9145
00012	11.03 %	2012	5.00	107.40	9.9131
00012	11.03 %	2012	10.00	107.39	9.9145
00012	11.03 %	2012	10.00	107.30	9.9274
00012	11.03 %	2012	5.00	107.25	9.9345
00012	11.03 %	2012	5.00	107.25	9.9345
00012	11.03 %	2012	5.00	107.60	9.8845
82005	9.00 %	2013	0.15	95.25	9.6778
01005	9.81 %	2013	5.00	100.15	9.7879

83004	10.00 %	2014	1.00	101.40	9.8065
83004	10.00 %	2014	1.00	100.30	9.9578
99020	11.83 %	2014	30.00	111.238	10.2672
99020	11.83 %	2014	10.00	111.40	10.2465
01001	10.47 %	2015	0.031	103.10	10.0443
01001	10.47 %	2015	5.00	102.75	10.0909
01001	10.47 %	2015	10.00	102.68	10.1003
01001	10.47 %	2015	5.00	102.75	10.0909
01001	10.47 %	2015	5.00	102.95	10.0642
01001	10.47 %	2015	5.00	103.00	10.0576
01001	10.47 %	2015	5.00	102.65	10.1043
01001	10.47 %	2015	10.00	102.85	10.0776
01001	10.47 %	2015	5.00	103.00	10.0576
01001	10.47 %	2015	5.00	103.00	10.0576
01001	10.47 %	2015	5.00	103.00	10.0576
01001	10.47 %	2015	5.00	103.00	10.0576
01001	10.47 %	2015	5.00	103.00	10.0576
01001	10.47 %	2015	5.00	103.00	10.0576
01001	10.47 %	2015	5.00	102.70	10.0976
01001	10.47 %	2015	5.00	102.87	10.0749
01001	10.47 %	2015	1.00	102.98	10.0602
01001	10.47 %	2015	5.00	102.80	10.0842
01001	10.47 %	2015	10.00	102.85	10.0776
01001	10.47 %	2015	5.00	102.75	10.0909
00015	11.43 %	2015	5.00	109.30	10.1724
00015	11.43 %	2015	5.00	109.50	10.1473
00015	11.43 %	2015	5.00	109.32	10.1699
00015	11.43 %	2015	5.00	109.40	10.1598
00015	11.43 %	2015	5.00	109.32	10.1699
00015	11.43 %	2015	5.00	109.45	10.1536
00015	11.43 %	2015	5.00	109.38	10.1624
00015	11.43 %	2015	5.00	109.50	10.1473
00015	11.43 %	2015	5.00	109.40	10.1598
00015	11.43 %	2015	10.00	109.27	10.1762
00015	11.43 %	2015	5.00	109.35	10.1661
00015	11.43 %	2015	5.00	109.50	10.1473
00015	11.43 %	2015	2.00	109.63	10.1309
00015	11.43 %	2015	10.00	109.40	10.1598
00015	11.43 %	2015	5.00	109.40	10.1598
00015	11.43 %	2015	10.00	109.45	10.1536
00015	11.43 %	2015	5.00	109.50	10.1473
00015	11.43 %	2015	5.00	109.40	10.1598
00015	11.43 %	2015	5.00	109.42	10.1573
00015	11.43 %	2015	5.00	109.30	10.1724
00015	11.43 %	2015	10.00	109.50	10.1473
01003	10.71 %	2016	0.50	104.20	10.1533
01003	10.71 %	2016	5.00	103.95	10.1853
01003	10.71 %	2016	10.00	103.95	10.1853
01004	10.45 %	2018	0.20	102.75	10.1048
01004	10.45 %	2018	5.00	102.50	10.1354
00008	10.70 %	2020	2.00	102.95	10.3385
00008	10.70 %	2020	1.00	103.75	10.2442
00008	10.70 %	2020	0.375	103.40	10.2853
00008	10.70 %	2020	1.00	103.10	10.3208
00008	10.70 %	2020	1.00	103.10	10.3208

00008	10.70 %	2020	1.00	103.10	10.3208
00018	11.60 %	2020	5.00	110.38	10.3504
00018	11.60 %	2020	10.00	110.40	10.3482
00018	11.60 %	2020	5.00	110.41	10.3471
00018	11.60 %	2020	5.00	110.455	10.3421
00018	11.60 %	2020	5.00	110.40	10.3482
00018	11.60 %	2020	5.00	110.41	10.3471
00018	11.60 %	2020	3.10	110.48	10.3394
00018	11.60 %	2020	2.50	109.79	10.4162
00018	11.60 %	2020	5.00	110.63	10.3228
00018	11.60 %	2020	5.00	110.45	10.3427
00018	11.60 %	2020	5.00	110.43	10.3449
01006	10.25 %	2021	3.00	100.80	10.1553
01006	10.25 %	2021	0.25	100.80	10.1553
01006	10.25 %	2021	5.00	100.78	10.1576
01006	10.25 %	2021	1.00	100.80	10.1553
01006	10.25 %	2021	1.00	101.00	10.1319
01006	10.25 %	2021	0.01	101.25	10.1028
01006	10.25 %	2021	3.00	100.90	10.1436
01006	10.25 %	2021	20.00	100.792	10.1561
01006	10.25 %	2021	20.00	100.80	10.1553
01006	10.25 %	2021	5.00	100.78	10.1576
01006	10.25 %	2021	25.00	100.792	10.1561
01006	10.25 %	2021	10.00	100.75	10.1611
01006	10.25 %	2021	10.00	100.78	10.1576
01006	10.25 %	2021	10.00	100.77	10.1588
01006	10.25 %	2021	10.00	100.78	10.1576
01006	10.25 %	2021	5.00	100.79	10.1564
01006	10.25 %	2021	2.00	100.80	10.1553
01006	10.25 %	2021	5.00	100.79	10.1564
Contract Date : June 07, 2001					
97011	11.15 %	2002	5.00	102.995	8.5154
97011	11.15 %	2002	10.00	103.00	8.5111
97011	11.15 %	2002	5.00	103.01	8.5026
97011	11.15 %	2002	5.00	103.01	8.5026
97008	11.83 %	2003	20.00	105.75	8.7754
97008	11.83 %	2003	20.00	105.75	8.7754
97008	11.83 %	2003	10.00	105.75	8.7754
94003	12.50 %	2004	25.00	108.97	8.7963
94003	12.50 %	2004	5.00	108.97	8.7963
94003	12.50 %	2004	5.00	108.985	8.7905
94003	12.50 %	2004	5.00	108.97	8.7963
94003	12.50 %	2004	10.00	108.97	8.7963
94003	12.50 %	2004	5.00	108.97	8.7963
94003	12.50 %	2004	5.00	108.97	8.7963
94003	12.50 %	2004	5.00	108.98	8.7924
94003	12.50 %	2004	20.00	108.975	8.7943
94003	12.50 %	2004	5.00	108.97	8.7963
94003	12.50 %	2004	10.00	108.97	8.7963
94003	12.50 %	2004	5.00	108.98	8.7924
94003	12.50 %	2004	5.00	108.97	8.7963
94003	12.50 %	2004	10.00	108.98	8.7924
94003	12.50 %	2004	5.00	108.97	8.7963
97007	12.59 %	2004	10.00	109.40	8.9756
97007	12.59 %	2004	10.00	109.40	8.9756

97007	12.59 %	2004	5.00	109.40	8.9756
97007	12.59 %	2004	5.00	109.40	8.9756
97007	12.59 %	2004	5.00	109.40	8.9756
98017	11.95 %	2004	10.00	108.08	8.9254
98017	11.95 %	2004	15.00	108.08	8.9254
98022	11.98 %	2004	10.00	108.56	8.8807
98022	11.98 %	2004	5.00	108.55	8.8841
98022	11.98 %	2004	5.00	108.54	8.8875
98022	11.98 %	2004	5.00	108.54	8.8875
98022	11.98 %	2004	20.00	108.56	8.8807
98022	11.98 %	2004	5.00	108.53	8.8910
98022	11.98 %	2004	5.00	108.56	8.8807
98022	11.98 %	2004	5.00	108.55	8.8841
00007	9.90 %	2005	0.05	103.50	8.8081
00007	9.90 %	2005	0.05	103.50	8.8081
00007	9.90 %	2005	5.00	103.15	8.9145
00007	9.90 %	2005	5.00	103.15	8.9145
00007	9.90 %	2005	5.00	103.15	8.9145
00007	9.90 %	2005	5.00	103.15	8.9145
00007	9.90 %	2005	5.00	103.15	8.9145
00007	9.90 %	2005	10.00	103.15	8.9145
00007	9.90 %	2005	5.00	103.13	8.9206
00007	9.90 %	2005	15.00	103.145	8.9161
00011	10.20 %	2005	10.00	104.30	8.9189
00011	10.20 %	2005	10.00	104.30	8.9189
00011	10.20 %	2005	5.00	104.29	8.9218
00011	10.20 %	2005	10.00	104.29	8.9218
00011	10.20 %	2005	10.00	104.305	8.9175
00011	10.20 %	2005	10.00	104.29	8.9218
97010	11.19 %	2005	5.00	107.77	8.9147
97010	11.19 %	2005	5.00	107.78	8.9119
97010	11.19 %	2005	0.40	107.77	8.9147
97010	11.19 %	2005	5.00	107.76	8.9175
97010	11.19 %	2005	5.00	107.77	8.9147
97010	11.19 %	2005	10.00	107.77	8.9147
97010	11.19 %	2005	5.00	107.77	8.9147
97010	11.19 %	2005	5.00	107.76	8.9175
97010	11.19 %	2005	10.00	107.77	8.9147
97010	11.19 %	2005	5.00	107.75	8.9203
99008	11.68 %	2006	10.00	110.05	9.0625
99008	11.68 %	2006	5.00	110.03	9.0674
99008	11.68 %	2006	5.00	110.05	9.0625
99008	11.68 %	2006	5.00	110.03	9.0674
98007	12.00 %	2008	25.00	111.25	9.7204
00016	11.40 %	2008	5.00	109.58	9.5305
00016	11.40 %	2008	5.00	109.48	9.5488
00016	11.40 %	2008	20.00	109.46	9.5525
00016	11.40 %	2008	5.00	109.45	9.5543
00016	11.40 %	2008	10.00	109.49	9.5470
00016	11.40 %	2008	5.00	109.48	9.5488
00016	11.40 %	2008	5.00	109.48	9.5488
00016	11.40 %	2008	5.00	109.45	9.5543
00016	11.40 %	2008	5.00	109.48	9.5488
00016	11.40 %	2008	10.00	109.48	9.5488
00016	11.40 %	2008	5.00	109.45	9.5543

00016	11.40	%	2008	5.00	109.44	9.5561
00016	11.40	%	2008	5.00	109.46	9.5525
00016	11.40	%	2008	10.00	109.44	9.5561
99006	11.99	%	2009	5.00	111.50	9.8438
99006	11.99	%	2009	10.00	111.55	9.8351
99006	11.99	%	2009	5.00	111.50	9.8438
99006	11.99	%	2009	25.00	111.60	9.8265
99004	12.29	%	2010	5.00	112.40	10.1001
99004	12.29	%	2010	5.00	112.49	10.0855
98015	12.25	%	2010	10.00	112.13	10.1678
98015	12.25	%	2010	5.00	112.05	10.1805
98015	12.25	%	2010	25.00	112.15	10.1646
00014	11.30	%	2010	5.00	108.90	9.7993
00014	11.30	%	2010	5.00	108.90	9.7993
00014	11.30	%	2010	5.00	109.11	9.7661
00014	11.30	%	2010	10.00	108.97	9.7882
00014	11.30	%	2010	5.00	108.97	9.7882
00014	11.30	%	2010	5.00	109.07	9.7724
00014	11.30	%	2010	11.00	108.92	9.7961
00014	11.30	%	2010	5.00	109.02	9.7803
00014	11.30	%	2010	5.00	108.97	9.7882
99005	12.32	%	2011	10.00	112.75	10.2061
99005	12.32	%	2011	5.00	112.75	10.2061
99005	12.32	%	2011	6.40	112.75	10.2061
99005	12.32	%	2011	5.00	112.75	10.2061
99005	12.32	%	2011	5.00	112.75	10.2061
81005	8.00	%	2011	1.4912	92.05	9.2413
00010	10.95	%	2011	10.00	106.90	9.8477
00010	10.95	%	2011	10.00	106.90	9.8477
00010	10.95	%	2011	5.00	106.90	9.8477
00010	10.95	%	2011	10.00	106.92	9.8447
00017	11.50	%	2011	75.00	110.45	9.8742
00017	11.50	%	2011	5.00	110.31	9.8945
00017	11.50	%	2011	10.00	110.31	9.8945
00017	11.50	%	2011	5.00	110.32	9.8931
00017	11.50	%	2011	5.00	110.30	9.8960
00017	11.50	%	2011	25.00	110.44	9.8757
00017	11.50	%	2011	5.00	110.35	9.8887
00017	11.50	%	2011	10.00	110.31	9.8945
00017	11.50	%	2011	5.00	110.32	9.8931
00017	11.50	%	2011	5.00	110.32	9.8931
00017	11.50	%	2011	25.00	110.44	9.8757
00017	11.50	%	2011	10.00	110.442	9.8753
00017	11.50	%	2011	25.00	110.44	9.8757
00017	11.50	%	2011	5.00	110.32	9.8931
84005	10.25	%	2012	2.00	102.28	9.9042
00012	11.03	%	2012	5.00	107.20	9.9416
00012	11.03	%	2012	5.00	107.26	9.9330
00012	11.03	%	2012	5.00	107.26	9.9330
00012	11.03	%	2012	5.00	107.35	9.9201
00012	11.03	%	2012	5.00	107.26	9.9330
00012	11.03	%	2012	5.00	107.30	9.9273
00012	11.03	%	2012	5.00	107.19	9.9431
00012	11.03	%	2012	5.00	107.25	9.9345
00012	11.03	%	2012	5.00	107.35	9.9201

00012	11.03 %	2012	5.00	107.20	9.9416
00012	11.03 %	2012	10.00	107.19	9.9431
01005	9.81 %	2013	5.00	100.00	9.8094
01005	9.81 %	2013	5.00	100.00	9.8094
01005	9.81 %	2013	5.00	100.00	9.8094
01005	9.81 %	2013	10.00	100.00	9.8094
01005	9.81 %	2013	15.00	100.00	9.8094
01005	9.81 %	2013	10.00	100.00	9.8094
01001	10.47 %	2015	5.00	102.65	10.1043
01001	10.47 %	2015	5.00	102.64	10.1056
01001	10.47 %	2015	1.17	102.65	10.1043
01001	10.47 %	2015	15.00	102.63	10.1069
01001	10.47 %	2015	5.00	102.65	10.1043
01001	10.47 %	2015	5.00	102.67	10.1016
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	10.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.67	10.1016
01001	10.47 %	2015	5.00	102.65	10.1043
01001	10.47 %	2015	5.00	102.65	10.1043
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	10.00	102.55	10.1177
01001	10.47 %	2015	10.00	102.59	10.1123
00015	11.43 %	2015	5.00	109.35	10.1661
00015	11.43 %	2015	5.00	109.35	10.1661
00015	11.43 %	2015	5.00	109.35	10.1661
00015	11.43 %	2015	5.00	109.19	10.1863
00015	11.43 %	2015	5.00	109.40	10.1598
00015	11.43 %	2015	5.00	109.38	10.1623
00015	11.43 %	2015	5.00	109.22	10.1825
00015	11.43 %	2015	10.00	109.40	10.1598
00015	11.43 %	2015	10.00	109.30	10.1724
00015	11.43 %	2015	10.00	109.21	10.1837
00015	11.43 %	2015	5.00	109.25	10.1787
00015	11.43 %	2015	5.50	109.19	10.1863
00015	11.43 %	2015	5.00	109.28	10.1749
00015	11.43 %	2015	5.00	109.26	10.1774
00015	11.43 %	2015	5.00	109.24	10.1799
00015	11.43 %	2015	5.00	109.23	10.1812
00015	11.43 %	2015	5.00	109.35	10.1661
00015	11.43 %	2015	5.00	109.20	10.1850
00015	11.43 %	2015	5.00	109.22	10.1825
00015	11.43 %	2015	5.00	109.35	10.1661
00015	11.43 %	2015	5.00	109.21	10.1837
00015	11.43 %	2015	5.00	109.24	10.1799
00015	11.43 %	2015	5.00	109.25	10.1787
00015	11.43 %	2015	10.00	109.21	10.1837
00015	11.43 %	2015	5.00	109.22	10.1825
00015	11.43 %	2015	5.00	109.30	10.1724
00015	11.43 %	2015	5.00	109.20	10.1850
00015	11.43 %	2015	5.00	109.21	10.1837
00015	11.43 %	2015	10.00	109.25	10.1787
00015	11.43 %	2015	5.00	109.25	10.1787

01003	10.71 %	2016	25.00	103.75	10.2109
01004	10.45 %	2018	5.00	102.81	10.0974
98025	12.60 %	2018	4.25	117.60	10.3934
00008	10.70 %	2020	0.50	102.00	10.4521
00008	10.70 %	2020	0.50	102.92	10.3420
00018	11.60 %	2020	5.00	110.26	10.3638
01006	10.25 %	2021	2.75	100.80	10.1552
01006	10.25 %	2021	5.00	100.80	10.1552
01006	10.25 %	2021	75.00	100.80	10.1552
01006	10.25 %	2021	1.00	100.80	10.1552
01006	10.25 %	2021	0.50	100.80	10.1552
01006	10.25 %	2021	2.00	100.80	10.1552
01006	10.25 %	2021	10.00	100.78	10.1575
01006	10.25 %	2021	0.50	100.80	10.1552
01006	10.25 %	2021	5.00	100.79	10.1563
01006	10.25 %	2021	25.00	100.792	10.1561
01006	10.25 %	2021	5.00	100.70	10.1669
Total			3314.1822		
B. State Government Securities					
Contract Date : June 06, 2001					
96217	13.85% MAHARASHTRA SDL				
2006		2.00	113.50	10.2919	
99241	11.85% MAHARASTRA SDL				
2009		0.05	109.00	10.2042	
00260	12.00% RAJASTHAN SDL 2010	0.12	110.25	10.2583	
00243	12.00% ANDHRA PRADESH SDL				
2010		2.00	109.25	10.4176	
91247	12.00% MAHARASHTRA S.D.				
2011		0.02	111.40	10.1967	
Contract Date : June 07, 2001					
00242	11.75% KERALA SDL 2010	0.90	110.04	10.0496	
91247	12.00% MAHARASHTRA S.D.				
2011		0.10	111.38	10.1993	
Total			5.19		
C. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
NIL					
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : June 06, 2001					
03/07/2001		0.18	99.5038	6.7229	
03/07/2001		0.10	99.4862	6.9626	
23/07/2001		15.00	99.0513	7.4178	
24/08/2001		15.00	98.3708	7.6310	
31/08/2001		15.00	98.2272	7.6389	
Contract Date : June 07, 2001					
13/08/2001		10.00	98.6384	7.4995	
24/08/2001		0.31	98.4536	7.3299	
Total			55.59		
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : June 06, 2001					
08/11/2001		5.65	96.7349	7.9265	

Total	5.65		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : June 06, 2001			
07/03/2002	20.00	94.1881	8.1973
07/03/2002	15.00	94.2545	8.0980
07/03/2002	20.00	94.1881	8.1973
21/03/2002	25.00	93.8943	8.2187
21/03/2002	5.00	93.8943	8.2187
21/03/2002	25.00	93.9082	8.1988
18/04/2002	0.42	93.5418	7.9528
02/05/2002	2.00	93.0394	8.2522
Contract Date : June 07, 2001			
15/06/2001	7.00	99.8468	6.9813
15/06/2001	1.00	99.8468	6.9813
15/06/2001	5.58	99.8435	7.1319
15/06/2001	0.11	99.8435	7.1319
15/06/2001	19.31	99.8435	7.1319
18/10/2001	0.50	97.3053	7.5792
15/11/2001	5.00	96.5298	8.1277
21/02/2002	0.50	94.4696	8.2275
21/03/2002	15.00	93.9082	8.2274
21/03/2002	25.00	93.8943	8.2474
18/04/2002	25.00	93.3008	8.2971
02/05/2002	7.00	93.0238	8.2972
17/05/2002	15.00	92.7369	8.2873
17/05/2002	8.03	92.7207	8.3072
31/05/2002	15.00	92.4636	8.2873
31/05/2002	25.00	92.4720	8.2773
31/05/2002	15.00	92.4636	8.2873
31/05/2002	25.00	92.4720	8.2773
31/05/2002	15.00	92.4636	8.2873
Total	341.45		

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					
97004	12.69 % 2002	50.00	103.55	7.35	9
97011	11.15 % 2002	45.00	103.00	7.35	9
97011	11.15 % 2002	50.00	103.00	7.10	4
97011	11.15 % 2002	50.00	103.00	7.10	4
97011	11.15 % 2002	37.50	103.03	7.10	1
97011	11.15 % 2002	37.50	103.03	7.10	1
97011	11.15 % 2002	20.00	103.02	7.20	4
97011	11.15 % 2002	50.00	103.00	7.10	4
97011	11.15 % 2002	50.00	103.00	7.10	4

94003	12.50 %	2004	20.00	108.98	7.20	4
94003	12.50 %	2004	10.00	108.98	7.20	4
00007	9.90 %	2005	75.00	103.20	7.25	4
00011	10.20 %	2005	25.00	104.40	7.25	1
00011	10.20 %	2005	25.00	104.40	7.25	1
00011	10.20 %	2005	25.00	104.40	7.25	1
97010	11.19 %	2005	25.00	107.80	7.20	4
97010	11.19 %	2005	20.00	107.80	7.35	1
97010	11.19 %	2005	20.00	107.80	7.35	1
97010	11.19 %	2005	25.00	107.80	7.20	4
97010	11.19 %	2005	20.00	107.80	7.35	1
99008	11.68 %	2006	45.00	110.15	7.25	1
99008	11.68 %	2006	45.00	110.15	7.30	1
98007	12.00 %	2008	5.00	111.75	7.25	4
98007	12.00 %	2008	22.00	111.75	7.25	1
98007	12.00 %	2008	10.00	111.75	7.25	4
98007	12.00 %	2008	10.00	111.75	7.25	4
00016	11.40 %	2008	25.00	109.50	7.25	1
00016	11.40 %	2008	25.00	109.50	7.25	1
00016	11.40 %	2008	15.00	109.50	7.25	1
00014	11.30 %	2010	90.00	109.00	7.25	1
01005	9.81 %	2013	25.00	100.05	7.25	1
Total			997.00			

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)

02/05/2002	110.00	93.0004	6.90	1
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Total	110.00			
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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 07 June 2001

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