

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 08 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 06, 2001				
84005	10.25 % 2012	6.00	101.85	9.9686
01006	10.25 % 2021	5.00	100.78	10.1576
Contract Date : June 07, 2001				
98013	11.55 % 2001	10.00	100.22	8.1062
98013	11.55 % 2001	13.10	100.23	7.9639
98013	11.55 % 2001	25.00	100.23	7.9639
98013	11.55 % 2001	25.00	100.23	7.9639
98013	11.55 % 2001	15.00	100.23	7.9639
98013	11.55 % 2001	25.00	100.23	7.9639
96018	13.55 % 2001	5.00	102.35	8.3556
97008	11.83 % 2003	25.00	105.74	8.7805
97008	11.83 % 2003	25.00	105.76	8.7703
94003	12.50 % 2004	0.03	109.25	8.6876
94003	12.50 % 2004	5.00	108.96	8.8002
94003	12.50 % 2004	5.00	108.96	8.8002
94003	12.50 % 2004	10.00	108.95	8.8041
94003	12.50 % 2004	20.00	108.96	8.8002
94003	12.50 % 2004	5.00	108.97	8.7963
94003	12.50 % 2004	25.00	108.96	8.8002
98008	11.50 % 2004	5.00	106.48	8.9254
97007	12.59 % 2004	10.00	109.42	8.9683
97007	12.59 % 2004	10.00	109.35	8.9937
98011	11.75 % 2004	10.00	107.25	8.9643
95006	14.00 % 2005	0.10	115.15	9.3735
97010	11.19 % 2005	5.00	107.75	8.9203
97010	11.19 % 2005	5.00	107.72	8.9286
97010	11.19 % 2005	5.00	107.75	8.9203
97010	11.19 % 2005	5.00	107.75	8.9203
97010	11.19 % 2005	10.00	107.75	8.9203
99008	11.68 % 2006	5.00	109.86	9.1089
99008	11.68 % 2006	5.00	109.88	9.1040
99008	11.68 % 2006	10.00	109.90	9.0991
99008	11.68 % 2006	5.00	109.95	9.0869
99008	11.68 % 2006	5.00	109.86	9.1089
99008	11.68 % 2006	5.00	109.86	9.1089
99008	11.68 % 2006	5.00	109.93	9.0918
99008	11.68 % 2006	5.00	109.86	9.1089
99008	11.68 % 2006	5.00	109.87	9.1065
98009	11.90 % 2007	5.00	111.70	9.3020
98009	11.90 % 2007	5.00	111.70	9.3020

98009	11.90	%	2007	5.00	111.70	9.3020
84002	9.50	%	2008	0.25	99.55	9.5870
98007	12.00	%	2008	22.00	111.739	9.6285
00016	11.40	%	2008	5.00	109.40	9.5635
00016	11.40	%	2008	5.00	109.40	9.5635
00016	11.40	%	2008	5.00	109.40	9.5635
00016	11.40	%	2008	5.00	109.41	9.5616
00016	11.40	%	2008	5.00	109.35	9.5726
00016	11.40	%	2008	10.00	109.37	9.5690
00016	11.40	%	2008	5.00	109.30	9.5818
00016	11.40	%	2008	5.00	109.39	9.5653
00016	11.40	%	2008	5.00	109.40	9.5635
00016	11.40	%	2008	5.00	109.39	9.5653
00016	11.40	%	2008	5.00	109.36	9.5708
00016	11.40	%	2008	5.00	109.35	9.5726
00016	11.40	%	2008	5.00	109.34	9.5745
00016	11.40	%	2008	5.00	109.34	9.5745
00016	11.40	%	2008	5.00	109.40	9.5635
00016	11.40	%	2008	5.00	109.40	9.5635
00016	11.40	%	2008	5.00	109.42	9.5598
00016	11.40	%	2008	5.00	109.40	9.5635
00016	11.40	%	2008	10.00	109.45	9.5543
00016	11.40	%	2008	5.00	109.39	9.5653
00016	11.40	%	2008	5.00	109.35	9.5726
00016	11.40	%	2008	5.00	109.475	9.5497
00016	11.40	%	2008	5.00	109.465	9.5515
00016	11.40	%	2008	5.00	109.49	9.5470
00016	11.40	%	2008	5.00	109.32	9.5781
00016	11.40	%	2008	5.00	109.40	9.5635
99006	11.99	%	2009	3.632	111.90	9.7747
99004	12.29	%	2010	10.00	112.32	10.1131
99004	12.29	%	2010	15.00	112.32	10.1131
99004	12.29	%	2010	5.00	112.30	10.1164
00014	11.30	%	2010	10.00	108.88	9.8025
00014	11.30	%	2010	5.00	108.85	9.8072
00014	11.30	%	2010	10.00	108.85	9.8072
00014	11.30	%	2010	5.00	108.90	9.7993
00014	11.30	%	2010	10.00	108.85	9.8072
00014	11.30	%	2010	10.00	108.96	9.7898
00014	11.30	%	2010	5.00	108.87	9.8041
00014	11.30	%	2010	5.00	108.90	9.7993
00014	11.30	%	2010	5.00	108.91	9.7977
00014	11.30	%	2010	10.00	108.90	9.7993
00014	11.30	%	2010	5.00	108.85	9.8072
00014	11.30	%	2010	5.00	108.82	9.8120
99005	12.32	%	2011	5.00	112.70	10.2137
99005	12.32	%	2011	5.00	112.70	10.2137
99005	12.32	%	2011	2.00	112.75	10.2061
99005	12.32	%	2011	0.065	112.90	10.1833
00017	11.50	%	2011	5.00	110.32	9.8931
00017	11.50	%	2011	25.00	110.17	9.9149
00017	11.50	%	2011	5.00	110.32	9.8931
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	10.00	110.15	9.9178
00017	11.50	%	2011	5.00	110.15	9.9178
00017	11.50	%	2011	5.00	110.15	9.9178
00017	11.50	%	2011	10.00	110.16	9.9164

00017	11.50	%	2011	5.00	110.14	9.9193
00017	11.50	%	2011	5.00	110.15	9.9178
00017	11.50	%	2011	10.00	110.15	9.9178
00017	11.50	%	2011	5.00	110.20	9.9105
00017	11.50	%	2011	5.00	110.19	9.9120
00017	11.50	%	2011	5.00	110.19	9.9120
00017	11.50	%	2011	5.00	110.15	9.9178
00017	11.50	%	2011	10.00	110.15	9.9178
00017	11.50	%	2011	5.00	110.18	9.9135
00017	11.50	%	2011	5.00	110.18	9.9135
00017	11.50	%	2011	5.00	110.15	9.9178
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	5.00	110.16	9.9164
00017	11.50	%	2011	5.00	110.27	9.9004
00017	11.50	%	2011	5.00	110.27	9.9004
00017	11.50	%	2011	5.00	110.16	9.9164
00017	11.50	%	2011	5.00	110.18	9.9135
00017	11.50	%	2011	5.00	110.17	9.9149
00017	11.50	%	2011	5.00	110.31	9.8945
00017	11.50	%	2011	5.00	110.25	9.9033
00017	11.50	%	2011	25.00	110.30	9.8960
00017	11.50	%	2011	5.00	110.20	9.9105
00017	11.50	%	2011	5.00	110.20	9.9105
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	5.00	110.12	9.9222
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	5.00	110.20	9.9105
00017	11.50	%	2011	5.00	110.20	9.9105
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	10.00	110.32	9.8931
00017	11.50	%	2011	5.00	110.21	9.9091
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	5.00	110.14	9.9193
00017	11.50	%	2011	5.00	110.22	9.9076
00017	11.50	%	2011	10.00	110.16	9.9164
00017	11.50	%	2011	5.00	110.20	9.9105
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	5.00	110.15	9.9178
00017	11.50	%	2011	5.00	110.15	9.9178
00017	11.50	%	2011	5.00	110.10	9.9251
00017	11.50	%	2011	5.00	110.18	9.9135
00017	11.50	%	2011	5.00	110.21	9.9091
00017	11.50	%	2011	10.00	110.26	9.9018
00017	11.50	%	2011	5.00	110.25	9.9033
00017	11.50	%	2011	10.00	110.20	9.9105
84005	10.25	%	2012	2.00	102.30	9.9012
84005	10.25	%	2012	1.00	102.00	9.9460
00012	11.03	%	2012	5.00	107.10	9.9560
00012	11.03	%	2012	1.00	107.28	9.9302
00012	11.03	%	2012	10.00	107.20	9.9416
00012	11.03	%	2012	5.00	107.18	9.9445
00012	11.03	%	2012	5.00	107.20	9.9416
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	3.00	100.00	9.8094

01005	9.81 %	2013	5.00	100.10	9.7950
01005	9.81 %	2013	5.00	100.00	9.8094
01005	9.81 %	2013	5.00	100.00	9.8094
99020	11.83 %	2014	10.00	110.95	10.3041
01001	10.47 %	2015	5.00	102.52	10.1217
01001	10.47 %	2015	5.00	102.62	10.1083
01001	10.47 %	2015	10.00	102.53	10.1203
01001	10.47 %	2015	10.00	102.50	10.1244
01001	10.47 %	2015	10.00	102.46	10.1297
01001	10.47 %	2015	2.50	102.57	10.1150
01001	10.47 %	2015	10.00	102.63	10.1069
01001	10.47 %	2015	0.50	102.98	10.0602
01001	10.47 %	2015	2.00	102.98	10.0602
01001	10.47 %	2015	5.00	102.545	10.1183
85007	11.50 %	2015	1.00	107.92	10.4098
00015	11.43 %	2015	5.00	109.06	10.2027
00015	11.43 %	2015	5.00	109.05	10.2039
00015	11.43 %	2015	5.00	109.11	10.1964
00015	11.43 %	2015	5.00	109.00	10.2103
00015	11.43 %	2015	5.00	109.15	10.1913
00015	11.43 %	2015	5.00	109.10	10.1976
00015	11.43 %	2015	5.00	109.15	10.1913
00015	11.43 %	2015	5.00	109.15	10.1913
00015	11.43 %	2015	1.00	109.05	10.2039
00015	11.43 %	2015	5.00	109.15	10.1913
00015	11.43 %	2015	5.00	109.02	10.2077
00015	11.43 %	2015	5.00	109.10	10.1976
00015	11.43 %	2015	5.00	109.08	10.2002
01003	10.71 %	2016	5.00	103.65	10.2237
01003	10.71 %	2016	5.00	103.61	10.2289
01003	10.71 %	2016	15.00	103.85	10.1980
01003	10.71 %	2016	0.50	104.25	10.1468
00008	10.70 %	2020	0.50	103.00	10.3326
00008	10.70 %	2020	1.00	103.38	10.2876
00008	10.70 %	2020	5.00	103.44	10.2805
00018	11.60 %	2020	5.00	109.85	10.4095
00018	11.60 %	2020	5.00	109.80	10.4151
00018	11.60 %	2020	5.00	110.00	10.3927
00018	11.60 %	2020	5.00	109.95	10.3983
00018	11.60 %	2020	5.00	110.00	10.3927
00018	11.60 %	2020	5.00	110.02	10.3905
01006	10.25 %	2021	7.00	100.65	10.1728
01006	10.25 %	2021	1.00	100.83	10.1517
01006	10.25 %	2021	0.50	100.50	10.1904
01006	10.25 %	2021	2.00	100.80	10.1552
01006	10.25 %	2021	1.00	100.82	10.1528
01006	10.25 %	2021	0.50	100.50	10.1904
01006	10.25 %	2021	2.50	100.78	10.1575
01006	10.25 %	2021	5.00	100.60	10.1786
01006	10.25 %	2021	5.00	100.61	10.1775
01006	10.25 %	2021	5.00	100.63	10.1751
Contract Date : June 08, 2001					
98013	11.55 %	2001	30.00	100.23	7.8267
98013	11.55 %	2001	25.00	100.225	7.9007
98019	11.68 %	2002	5.00	103.35	8.5630
97011	11.15 %	2002	2.75	103.03	8.4801
97011	11.15 %	2002	5.00	102.99	8.5142

97011	11.15 %	2002	10.00	103.01	8.4971
97011	11.15 %	2002	10.00	103.01	8.4971
97011	11.15 %	2002	10.00	103.00	8.5056
97011	11.15 %	2002	10.00	103.00	8.5056
97011	11.15 %	2002	10.00	103.00	8.5056
97011	11.15 %	2002	5.00	103.00	8.5056
97011	11.15 %	2002	10.00	102.99	8.5142
97012	6.00 %	2002	1.00	121.845	#
94003	12.50 %	2004	5.00	108.96	8.7970
94003	12.50 %	2004	10.00	108.98	8.7893
94003	12.50 %	2004	5.00	108.98	8.7893
94003	12.50 %	2004	5.00	108.98	8.7893
94003	12.50 %	2004	5.00	108.98	8.7893
94003	12.50 %	2004	20.00	108.99	8.7854
94003	12.50 %	2004	5.00	108.99	8.7854
94003	12.50 %	2004	5.00	108.99	8.7854
94003	12.50 %	2004	15.00	108.99	8.7854
94003	12.50 %	2004	5.00	108.99	8.7854
94003	12.50 %	2004	10.00	108.96	8.7970
94003	12.50 %	2004	5.00	108.99	8.7854
94003	12.50 %	2004	5.00	109.00	8.7815
94003	12.50 %	2004	10.00	108.96	8.7970
98011	11.75 %	2004	10.00	107.37	8.9183
98017	11.95 %	2004	5.00	108.04	8.9375
98022	11.98 %	2004	5.00	108.55	8.8819
00007	9.90 %	2005	5.00	103.14	8.9169
00007	9.90 %	2005	5.00	103.17	8.9078
00007	9.90 %	2005	5.00	103.17	8.9078
00011	10.20 %	2005	5.00	104.23	8.9386
00011	10.20 %	2005	5.00	104.25	8.9328
00011	10.20 %	2005	10.00	104.30	8.9183
00011	10.20 %	2005	5.00	104.28	8.9241
00011	10.20 %	2005	10.00	104.31	8.9154
00011	10.20 %	2005	5.00	104.26	8.9299
00011	10.20 %	2005	5.00	104.26	8.9299
00011	10.20 %	2005	5.00	104.27	8.9270
00011	10.20 %	2005	5.00	104.25	8.9328
97010	11.19 %	2005	5.00	107.71	8.9303
97010	11.19 %	2005	5.00	107.74	8.9219
97010	11.19 %	2005	5.00	107.80	8.9052
97010	11.19 %	2005	5.00	107.70	8.9331
97010	11.19 %	2005	5.00	107.76	8.9164
97010	11.19 %	2005	5.00	107.71	8.9303
97010	11.19 %	2005	5.00	107.70	8.9331
97010	11.19 %	2005	5.00	107.70	8.9331
97010	11.19 %	2005	5.00	107.79	8.9080
97010	11.19 %	2005	5.00	107.75	8.9191
97010	11.19 %	2005	10.00	107.75	8.9191
97010	11.19 %	2005	5.00	107.75	8.9191
97010	11.19 %	2005	5.00	107.70	8.9331
97010	11.19 %	2005	5.00	107.79	8.9080
97010	11.19 %	2005	5.00	107.75	8.9191
97010	11.19 %	2005	5.00	107.77	8.9136
97010	11.19 %	2005	5.00	107.785	8.9094
97010	11.19 %	2005	5.00	107.80	8.9052
99008	11.68 %	2006	5.00	109.91	9.0955
99008	11.68 %	2006	10.00	110.00	9.0735

99008	11.68 %	2006	5.00	110.05	9.0613
99008	11.68 %	2006	5.00	110.02	9.0686
99008	11.68 %	2006	5.00	109.84	9.1127
99008	11.68 %	2006	5.00	109.95	9.0857
99008	11.68 %	2006	5.00	109.98	9.0784
99008	11.68 %	2006	15.00	110.00	9.0735
98005	11.75 %	2006	5.00	110.20	9.0977
98005	11.75 %	2006	5.00	110.25	9.0855
98005	11.75 %	2006	10.00	110.25	9.0855
98005	11.75 %	2006	10.00	110.25	9.0855
98005	11.75 %	2006	5.00	110.25	9.0855
98005	11.75 %	2006	5.00	110.25	9.0855
98005	11.75 %	2006	5.00	110.25	9.0855
98005	11.75 %	2006	10.00	110.25	9.0855
00013	11.00 %	2006	5.00	107.80	9.0618
98009	11.90 %	2007	5.00	111.75	9.2907
98009	11.90 %	2007	5.00	111.65	9.3114
98009	11.90 %	2007	5.00	111.70	9.3010
98009	11.90 %	2007	10.00	111.77	9.2866
98009	11.90 %	2007	5.00	111.77	9.2866
98009	11.90 %	2007	5.00	111.77	9.2866
98009	11.90 %	2007	5.00	111.70	9.3010
98007	12.00 %	2008	25.00	111.20	9.7291
98007	12.00 %	2008	10.00	111.20	9.7291
98007	12.00 %	2008	20.00	111.18	9.7329
98007	12.00 %	2008	25.00	111.25	9.7197
98007	12.00 %	2008	5.00	111.18	9.7329
00016	11.40 %	2008	5.00	109.52	9.5410
00016	11.40 %	2008	5.00	109.36	9.5703
00016	11.40 %	2008	5.00	109.51	9.5428
00016	11.40 %	2008	5.00	109.45	9.5538
00016	11.40 %	2008	5.00	109.39	9.5648
00016	11.40 %	2008	10.00	109.45	9.5538
00016	11.40 %	2008	5.00	109.45	9.5538
00016	11.40 %	2008	10.00	109.45	9.5538
00016	11.40 %	2008	10.00	109.38	9.5667
00016	11.40 %	2008	5.00	109.45	9.5538
00016	11.40 %	2008	5.00	109.48	9.5483
00016	11.40 %	2008	5.00	109.53	9.5392
00016	11.40 %	2008	5.00	109.51	9.5428
00016	11.40 %	2008	5.00	109.38	9.5667
00016	11.40 %	2008	5.00	109.40	9.5630
00016	11.40 %	2008	5.00	109.40	9.5630
00016	11.40 %	2008	5.00	109.52	9.5410
00016	11.40 %	2008	10.00	109.48	9.5483
00016	11.40 %	2008	5.00	109.51	9.5428
00016	11.40 %	2008	10.00	109.60	9.5263
00016	11.40 %	2008	25.00	109.55	9.5355
00016	11.40 %	2008	5.00	109.495	9.5456
00016	11.40 %	2008	5.00	109.43	9.5575
00016	11.40 %	2008	5.00	109.50	9.5447
00016	11.40 %	2008	5.00	109.51	9.5428
00016	11.40 %	2008	5.00	109.51	9.5428
00016	11.40 %	2008	10.00	109.60	9.5263
00016	11.40 %	2008	10.00	109.55	9.5355
00016	11.40 %	2008	5.00	109.545	9.5364
00016	11.40 %	2008	5.00	109.36	9.5703

00016	11.40	%	2008	5.00	109.42	9.5593
00016	11.40	%	2008	5.00	109.51	9.5428
00016	11.40	%	2008	10.00	109.51	9.5428
00016	11.40	%	2008	5.00	109.51	9.5428
00016	11.40	%	2008	5.00	109.51	9.5428
00016	11.40	%	2008	5.00	109.38	9.5667
00016	11.40	%	2008	10.00	109.55	9.5355
00014	11.30	%	2010	5.00	109.06	9.7737
00014	11.30	%	2010	1.00	109.90	9.6415
00014	11.30	%	2010	5.00	109.10	9.7674
00014	11.30	%	2010	5.00	109.10	9.7674
00014	11.30	%	2010	5.00	109.06	9.7737
00014	11.30	%	2010	5.00	108.91	9.7975
00014	11.30	%	2010	5.00	108.92	9.7959
00014	11.30	%	2010	5.00	108.94	9.7928
00014	11.30	%	2010	5.00	108.98	9.7864
00014	11.30	%	2010	5.00	109.04	9.7769
00014	11.30	%	2010	5.00	109.00	9.7832
00014	11.30	%	2010	10.00	108.93	9.7943
00014	11.30	%	2010	10.00	109.05	9.7753
00014	11.30	%	2010	10.00	109.05	9.7753
00014	11.30	%	2010	5.00	108.95	9.7912
00014	11.30	%	2010	5.00	108.92	9.7959
00014	11.30	%	2010	5.00	109.10	9.7674
00014	11.30	%	2010	5.00	109.08	9.7706
00014	11.30	%	2010	5.00	109.05	9.7753
00014	11.30	%	2010	5.00	109.07	9.7722
00014	11.30	%	2010	5.00	109.05	9.7753
00014	11.30	%	2010	5.00	109.05	9.7753
00014	11.30	%	2010	10.00	109.05	9.7753
00014	11.30	%	2010	5.00	108.85	9.8070
00014	11.30	%	2010	5.00	109.00	9.7832
00014	11.30	%	2010	5.00	108.99	9.7848
00014	11.30	%	2010	5.00	108.98	9.7864
00014	11.30	%	2010	5.00	109.00	9.7832
00014	11.30	%	2010	5.00	109.07	9.7722
00014	11.30	%	2010	5.00	109.07	9.7722
00014	11.30	%	2010	5.00	108.91	9.7975
00014	11.30	%	2010	5.00	108.90	9.7991
99005	12.32	%	2011	10.00	112.90	10.1831
99005	12.32	%	2011	0.045	112.95	10.1755
99005	12.32	%	2011	5.00	112.65	10.2211
99005	12.32	%	2011	5.00	112.85	10.1907
99005	12.32	%	2011	5.00	112.80	10.1983
99005	12.32	%	2011	5.00	112.85	10.1907
00010	10.95	%	2011	5.00	107.00	9.8322
00010	10.95	%	2011	5.00	106.92	9.8444
00010	10.95	%	2011	5.00	107.00	9.8322
00010	10.95	%	2011	10.00	106.97	9.8368
00010	10.95	%	2011	10.00	107.03	9.8276
00010	10.95	%	2011	5.00	106.97	9.8368
00010	10.95	%	2011	5.00	107.03	9.8276
00010	10.95	%	2011	5.00	107.00	9.8322
00010	10.95	%	2011	5.00	107.00	9.8322
00010	10.95	%	2011	5.00	107.00	9.8322
00017	11.50	%	2011	5.00	110.30	9.8957
00017	11.50	%	2011	5.00	110.325	9.8920

00017	11.50 %	2011	5.00	110.15	9.9175
00017	11.50 %	2011	5.00	110.20	9.9102
00017	11.50 %	2011	5.00	110.22	9.9073
00017	11.50 %	2011	5.00	110.27	9.9000
00017	11.50 %	2011	5.00	110.21	9.9088
00017	11.50 %	2011	5.00	110.29	9.8971
00017	11.50 %	2011	5.00	110.29	9.8971
00017	11.50 %	2011	5.00	110.21	9.9088
00017	11.50 %	2011	5.00	110.18	9.9131
00017	11.50 %	2011	5.00	110.30	9.8957
00017	11.50 %	2011	5.00	110.30	9.8957
00017	11.50 %	2011	5.00	110.16	9.9160
00017	11.50 %	2011	5.00	110.15	9.9175
00017	11.50 %	2011	5.00	110.17	9.9146
00017	11.50 %	2011	5.00	110.27	9.9000
00017	11.50 %	2011	5.00	110.17	9.9146
00017	11.50 %	2011	5.00	110.19	9.9117
84005	10.25 %	2012	0.50	102.25	9.9085
84005	10.25 %	2012	2.00	102.35	9.8936
00012	11.03 %	2012	0.049	100.00	11.0259
00012	11.03 %	2012	5.00	107.16	9.9473
00012	11.03 %	2012	5.00	107.20	9.9415
00012	11.03 %	2012	5.00	107.25	9.9344
00012	11.03 %	2012	5.00	107.25	9.9344
00012	11.03 %	2012	5.00	107.25	9.9344
01005	9.81 %	2013	10.00	100.00	9.8093
83004	10.00 %	2014	3.00	99.75	10.0342
01001	10.47 %	2015	1.50	102.60	10.1110
01001	10.47 %	2015	10.00	102.65	10.1043
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.59	10.1123
01001	10.47 %	2015	5.00	102.58	10.1136
01001	10.47 %	2015	5.00	102.485	10.1264
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.50	10.1244
01001	10.47 %	2015	5.00	102.50	10.1244
01001	10.47 %	2015	5.00	102.57	10.1150
01001	10.47 %	2015	5.00	102.55	10.1177
01001	10.47 %	2015	10.00	102.58	10.1136
01001	10.47 %	2015	5.00	102.55	10.1177
01001	10.47 %	2015	5.00	102.55	10.1177
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.59	10.1123
01001	10.47 %	2015	5.00	102.48	10.1270
01001	10.47 %	2015	5.00	102.48	10.1270
01001	10.47 %	2015	5.00	102.64	10.1056
01001	10.47 %	2015	5.00	102.55	10.1177
01001	10.47 %	2015	10.00	102.54	10.1190
01001	10.47 %	2015	5.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.565	10.1156
01001	10.47 %	2015	5.00	102.56	10.1163
01001	10.47 %	2015	10.00	102.62	10.1083
01001	10.47 %	2015	10.00	102.50	10.1244
01001	10.47 %	2015	10.00	102.60	10.1110
01001	10.47 %	2015	5.00	102.52	10.1217
01001	10.47 %	2015	5.00	102.52	10.1217
01001	10.47 %	2015	5.00	102.55	10.1177

01001	10.47 %	2015	5.00	102.52	10.1217
01001	10.47 %	2015	5.00	102.48	10.1270
01001	10.47 %	2015	5.00	102.51	10.1230
01001	10.47 %	2015	10.00	102.49	10.1257
01001	10.47 %	2015	5.00	102.52	10.1217
01001	10.47 %	2015	5.00	102.52	10.1217
00015	11.43 %	2015	5.00	109.30	10.1723
00015	11.43 %	2015	5.00	109.30	10.1723
00015	11.43 %	2015	5.00	109.30	10.1723
00015	11.43 %	2015	5.00	109.30	10.1723
00015	11.43 %	2015	5.00	109.30	10.1723
00015	11.43 %	2015	5.00	109.18	10.1874
00015	11.43 %	2015	5.00	109.25	10.1786
00015	11.43 %	2015	5.00	109.23	10.1811
00015	11.43 %	2015	5.00	109.19	10.1862
00015	11.43 %	2015	5.00	109.25	10.1786
00015	11.43 %	2015	10.00	109.22	10.1824
00015	11.43 %	2015	5.00	109.25	10.1786
00015	11.43 %	2015	5.00	109.28	10.1748
00015	11.43 %	2015	5.00	109.16	10.1900
01003	10.71 %	2016	10.00	103.65	10.2237
01003	10.71 %	2016	5.00	103.77	10.2082
01003	10.71 %	2016	10.00	103.70	10.2172
01003	10.71 %	2016	7.566	103.70	10.2172
01003	10.71 %	2016	10.00	103.80	10.2044
00008	10.70 %	2020	2.00	103.30	10.2970
00008	10.70 %	2020	2.00	103.00	10.3325
00008	10.70 %	2020	0.50	103.00	10.3325
00018	11.60 %	2020	5.00	110.09	10.3827
00018	11.60 %	2020	5.00	110.09	10.3827
00018	11.60 %	2020	5.00	110.17	10.3738
00018	11.60 %	2020	5.00	110.17	10.3738
00018	11.60 %	2020	5.00	110.19	10.3716
00018	11.60 %	2020	5.00	110.20	10.3705
00018	11.60 %	2020	25.00	110.20	10.3705
00018	11.60 %	2020	5.00	110.19	10.3716
00018	11.60 %	2020	5.00	110.17	10.3738
00018	11.60 %	2020	5.00	110.18	10.3727
00018	11.60 %	2020	5.00	110.18	10.3727
00018	11.60 %	2020	5.00	110.18	10.3727
00018	11.60 %	2020	7.50	110.18	10.3727
00018	11.60 %	2020	5.00	110.20	10.3705
00018	11.60 %	2020	5.00	110.00	10.3928
00018	11.60 %	2020	10.00	110.16	10.3749
00018	11.60 %	2020	5.00	110.14	10.3772
00018	11.60 %	2020	10.00	110.16	10.3749
01006	10.25 %	2021	1.00	100.78	10.1574
01006	10.25 %	2021	2.00	100.80	10.1551
01006	10.25 %	2021	5.00	100.78	10.1574
01006	10.25 %	2021	5.00	100.60	10.1786
01006	10.25 %	2021	5.00	100.70	10.1668
Total			3102.087		

B. State Government Securities

Contract Date : June 07, 2001

99241	11.85% MAHARASTRA SDL			
2009		0.55	108.75	10.2468

91225	12.00% ANDHRA PRADESH			
	S.D. 2011	0.05	111.30	10.1990
	Contract Date : June 08, 2001			
00253	12.00% MADHYA PRADESH SDL			
	2010	0.05	100.00	11.9924
00243	12.00% ANDHRA PRADESH SDL			
	2010	2.00	109.53	10.3722
01238	10.35% MAHARASHTRA SDL			
	2011	0.0896	100.00	10.3471
	Total	2.7396		

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 07, 2001			
	24/08/2001	20.00	98.3812	7.6787
	Contract Date : June 08, 2001			
	23/07/2001	3.50	99.0838	7.4796
	Total	23.50		

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

	Contract Date : June 07, 2001			
	21/06/2001	4.00	99.7513	6.4823
	Total	4.00		

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

	Contract Date : June 07, 2001			
	15/06/2001	1.00	99.8564	6.5432
	07/03/2002	1.00	94.1751	8.2469
	31/05/2002	25.00	92.4915	8.2541
	31/05/2002	25.00	92.4998	8.2442
	Contract Date : June 08, 2001			
	15/06/2001	12.00	99.8640	7.0816
	07/03/2002	0.38	94.1751	8.2772
	21/03/2002	10.00	93.9627	8.1775
	21/03/2002	5.50	93.9627	8.1775
	21/03/2002	5.00	93.9489	8.1974
	17/05/2002	22.19	92.9672	8.0280
	31/05/2002	25.00	92.5166	8.2473
	Total	132.07		

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					
97011	11.15 % 2002	15.00	103.00	9.00	32
98004	11.10 % 2003	20.00	104.00	9.00	32
98008	11.50 % 2004	5.00	106.40	9.00	32

97002	13.05 %	2007	5.00	115.00	9.00	32
88008	11.50 %	2008	10.00	109.25	9.00	32
00016	11.40 %	2008	15.00	109.40	9.00	32
99006	11.99 %	2009	30.00	111.50	9.00	32
99020	11.83 %	2014	10.00	111.00	9.00	32
94009	11.75 %	2001	20.00	100.70	8.25	3
94009	11.75 %	2001	20.00	100.70	8.25	3
97004	12.69 %	2002	25.00	103.65	7.80	3
97004	12.69 %	2002	25.00	103.65	7.80	3
97004	12.69 %	2002	25.00	103.65	7.80	3
97011	11.15 %	2002	30.00	102.98	7.75	3
97008	11.83 %	2003	25.00	105.90	7.80	3
94003	12.50 %	2004	26.00	109.00	8.50	17
94003	12.50 %	2004	35.00	108.99	7.85	3
00007	9.90 %	2005	11.65	103.15	7.80	3
97010	11.19 %	2005	25.00	107.60	8.25	3
97010	11.19 %	2005	25.00	107.60	8.25	3
97010	11.19 %	2005	25.00	107.60	8.25	3
97010	11.19 %	2005	25.00	107.60	8.25	3
98009	11.90 %	2007	85.00	111.70	7.95	3
98009	11.90 %	2007	50.00	111.70	7.90	3
98009	11.90 %	2007	45.00	111.70	8.00	3
00012	11.03 %	2012	10.00	107.10	7.90	3
98021	12.40 %	2013	45.00	114.80	8.25	3
98021	12.40 %	2013	45.00	114.80	8.25	3
99020	11.83 %	2014	52.50	111.25	7.95	3
00015	11.43 %	2015	10.00	109.05	7.80	3
00015	11.43 %	2015	10.00	109.05	7.80	3
01004	10.45 %	2018	30.00	102.50	7.95	3
Total			835.15			

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)

31/05/2002	50.00	92.4915	7.50	3
31/05/2002	25.00	92.4915	7.50	3

Total 75.00

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 08 June 2001

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