

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 11 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 08, 2001				
00016	11.40 % 2008	20.00	109.60	9.5263
90010	11.50 % 2010	10.00	108.95	9.9710
90010	11.50 % 2010	15.00	108.95	9.9710
00014	11.30 % 2010	5.00	109.29	9.7374
99005	12.32 % 2011	10.00	113.00	10.1679
99005	12.32 % 2011	10.00	113.00	10.1679
00017	11.50 % 2011	20.00	110.35	9.8884
00017	11.50 % 2011	15.00	110.35	9.8884
00017	11.50 % 2011	10.00	110.35	9.8884
00012	11.03 % 2012	5.00	107.23	9.9372
99020	11.83 % 2014	13.00	111.00	10.2974
Contract Date : June 09, 2001				
97004	12.69 % 2002	15.00	103.61	8.5048
94003	12.50 % 2004	5.00	109.18	8.7083
94003	12.50 % 2004	5.00	109.10	8.7394
94003	12.50 % 2004	5.00	109.08	8.7472
94003	12.50 % 2004	5.00	109.16	8.7161
94003	12.50 % 2004	5.00	109.05	8.7589
95006	14.00 % 2005	0.01	115.50	9.2711
00011	10.20 % 2005	10.00	104.59	8.8340
00011	10.20 % 2005	5.00	104.59	8.8340
97010	11.19 % 2005	5.00	108.08	8.8263
97010	11.19 % 2005	25.00	108.04	8.8374
97010	11.19 % 2005	15.00	108.04	8.8374
97010	11.19 % 2005	5.00	108.00	8.8485
97010	11.19 % 2005	10.00	108.00	8.8485
97010	11.19 % 2005	5.00	108.09	8.8235
97010	11.19 % 2005	5.00	108.09	8.8235
97010	11.19 % 2005	5.00	108.08	8.8263
97010	11.19 % 2005	5.00	108.09	8.8235
97010	11.19 % 2005	5.00	108.10	8.8207
97010	11.19 % 2005	5.00	108.10	8.8207
97010	11.19 % 2005	5.00	108.075	8.8277
97010	11.19 % 2005	5.00	108.06	8.8318
99008	11.68 % 2006	5.00	110.30	8.9991
99008	11.68 % 2006	5.00	110.25	9.0113
98005	11.75 % 2006	10.00	110.50	9.0234
98005	11.75 % 2006	5.00	110.55	9.0113
00013	11.00 % 2006	5.00	108.27	8.9504

00013	11.00 %	2006	10.00	108.28	8.9481
00013	11.00 %	2006	5.00	108.29	8.9457
00013	11.00 %	2006	5.00	108.26	8.9528
00013	11.00 %	2006	5.00	108.29	8.9457
98009	11.90 %	2007	10.00	112.10	9.2175
98009	11.90 %	2007	10.00	112.10	9.2175
84002	9.50 %	2008	1.20	99.55	9.5871
98007	12.00 %	2008	25.00	111.35	9.7001
88008	11.50 %	2008	20.00	109.00	9.6893
00016	11.40 %	2008	5.00	109.88	9.4747
00016	11.40 %	2008	5.00	109.80	9.4893
00016	11.40 %	2008	10.00	109.75	9.4984
00016	11.40 %	2008	5.00	109.80	9.4893
00016	11.40 %	2008	5.00	109.85	9.4802
00016	11.40 %	2008	25.00	109.78	9.4930
00016	11.40 %	2008	5.00	109.85	9.4802
00016	11.40 %	2008	25.00	109.79	9.4911
00016	11.40 %	2008	20.00	109.87	9.4765
00016	11.40 %	2008	10.00	109.79	9.4911
00016	11.40 %	2008	5.00	109.89	9.4729
99006	11.99 %	2009	5.00	111.98	9.7599
99006	11.99 %	2009	5.00	111.98	9.7599
90010	11.50 %	2010	15.00	109.25	9.9225
90010	11.50 %	2010	0.10	109.20	9.9306
98015	12.25 %	2010	2.00	112.50	10.1088
00014	11.30 %	2010	5.00	109.48	9.7072
00014	11.30 %	2010	5.00	109.50	9.7041
00014	11.30 %	2010	5.00	109.40	9.7198
00014	11.30 %	2010	5.00	109.425	9.7159
00014	11.30 %	2010	11.00	109.40	9.7198
00014	11.30 %	2010	5.00	109.46	9.7104
99005	12.32 %	2011	10.00	113.25	10.1297
99005	12.32 %	2011	10.00	113.35	10.1146
00010	10.95 %	2011	10.00	107.20	9.8015
00010	10.95 %	2011	5.00	107.30	9.7863
00010	10.95 %	2011	5.00	107.33	9.7818
00010	10.95 %	2011	5.00	107.21	9.8000
00017	11.50 %	2011	5.00	110.73	9.8330
00017	11.50 %	2011	10.00	110.82	9.8200
00017	11.50 %	2011	5.00	110.61	9.8504
00017	11.50 %	2011	5.00	110.61	9.8504
00017	11.50 %	2011	5.00	110.61	9.8504
00017	11.50 %	2011	5.00	110.63	9.8475
00017	11.50 %	2011	5.00	110.63	9.8475
00017	11.50 %	2011	5.00	110.64	9.8460
00017	11.50 %	2011	5.00	110.70	9.8374
00017	11.50 %	2011	5.00	110.70	9.8374
00017	11.50 %	2011	5.00	110.81	9.8215
00017	11.50 %	2011	5.00	110.83	9.8186
00017	11.50 %	2011	5.00	110.75	9.8301
00017	11.50 %	2011	5.00	110.75	9.8301
00017	11.50 %	2011	5.00	110.83	9.8186
00017	11.50 %	2011	5.00	110.67	9.8417
00017	11.50 %	2011	5.00	110.75	9.8301
00017	11.50 %	2011	5.00	110.78	9.8258

00017	11.50 %	2011	10.00	110.82	9.8200
00017	11.50 %	2011	5.00	110.70	9.8374
00017	11.50 %	2011	5.00	110.70	9.8374
00017	11.50 %	2011	5.00	110.68	9.8403
00017	11.50 %	2011	5.00	110.62	9.8489
00017	11.50 %	2011	5.00	110.77	9.8272
00017	11.50 %	2011	5.00	110.63	9.8475
00017	11.50 %	2011	5.00	110.75	9.8301
00017	11.50 %	2011	30.00	110.60	9.8518
00017	11.50 %	2011	5.00	110.84	9.8171
00017	11.50 %	2011	5.00	110.80	9.8229
00017	11.50 %	2011	5.00	110.63	9.8475
00017	11.50 %	2011	5.00	110.64	9.8460
00017	11.50 %	2011	5.00	110.64	9.8460
00017	11.50 %	2011	5.00	110.64	9.8460
00017	11.50 %	2011	10.00	110.65	9.8446
00017	11.50 %	2011	10.00	110.75	9.8301
00017	11.50 %	2011	5.00	110.82	9.8200
00017	11.50 %	2011	5.00	110.84	9.8171
00017	11.50 %	2011	5.00	110.83	9.8186
00017	11.50 %	2011	5.00	110.83	9.8186
00017	11.50 %	2011	10.00	110.78	9.8258
00017	11.50 %	2011	5.00	110.82	9.8200
00017	11.50 %	2011	5.00	110.60	9.8518
00017	11.50 %	2011	10.00	110.40	9.8808
00017	11.50 %	2011	5.00	110.82	9.8200
84005	10.25 %	2012	3.00	102.25	9.9084
00012	11.03 %	2012	5.00	107.50	9.8985
00012	11.03 %	2012	5.00	107.55	9.8914
00012	11.03 %	2012	10.00	107.59	9.8856
82005	9.00 %	2013	2.00	95.50	9.6410
01005	9.81 %	2013	10.00	100.13	9.7905
01005	9.81 %	2013	10.00	100.13	9.7905
83004	10.00 %	2014	0.50	100.50	9.9298
84010	10.50 %	2014	2.00	103.30	10.0434
99020	11.83 %	2014	5.00	111.40	10.2458
01001	10.47 %	2015	5.00	102.84	10.0789
01001	10.47 %	2015	5.00	102.85	10.0775
01001	10.47 %	2015	10.00	103.00	10.0575
01001	10.47 %	2015	5.00	103.00	10.0575
01001	10.47 %	2015	5.00	103.04	10.0522
01001	10.47 %	2015	5.00	103.00	10.0575
01001	10.47 %	2015	5.00	102.98	10.0602
01001	10.47 %	2015	5.00	102.99	10.0589
01001	10.47 %	2015	2.50	102.95	10.0642
01001	10.47 %	2015	5.00	102.855	10.0769
01001	10.47 %	2015	5.00	102.92	10.0682
01001	10.47 %	2015	5.00	102.95	10.0642
00015	11.43 %	2015	5.00	109.72	10.1194
00015	11.43 %	2015	5.00	109.70	10.1219
00015	11.43 %	2015	5.00	109.72	10.1194
00015	11.43 %	2015	5.00	109.72	10.1194
00015	11.43 %	2015	5.00	109.72	10.1194
00015	11.43 %	2015	5.00	109.65	10.1282
00015	11.43 %	2015	5.00	109.65	10.1282

00015	11.43 %	2015	5.00	109.60	10.1345
00015	11.43 %	2015	5.00	109.58	10.1370
00015	11.43 %	2015	5.00	109.715	10.1200
00015	11.43 %	2015	5.00	109.725	10.1188
00015	11.43 %	2015	5.00	109.60	10.1345
00015	11.43 %	2015	10.00	109.67	10.1257
00015	11.43 %	2015	5.00	109.63	10.1307
00015	11.43 %	2015	5.00	109.65	10.1282
00015	11.43 %	2015	5.00	109.74	10.1169
01003	10.71 %	2016	5.00	104.20	10.1531
01003	10.71 %	2016	10.00	104.22	10.1505
01003	10.71 %	2016	5.00	104.15	10.1594
00008	10.70 %	2020	2.00	103.20	10.3087
00008	10.70 %	2020	0.50	103.05	10.3265
00008	10.70 %	2020	3.00	103.05	10.3265
00018	11.60 %	2020	5.00	110.57	10.3294
00018	11.60 %	2020	5.00	110.57	10.3294
00018	11.60 %	2020	5.00	110.55	10.3317
00018	11.60 %	2020	10.00	110.50	10.3372
00018	11.60 %	2020	5.00	110.48	10.3394
00018	11.60 %	2020	10.00	110.60	10.3261
00018	11.60 %	2020	5.00	110.55	10.3317
00018	11.60 %	2020	5.00	110.55	10.3317
01006	10.25 %	2021	2.00	100.95	10.1375
01006	10.25 %	2021	3.00	100.74	10.1620
01006	10.25 %	2021	5.00	100.93	10.1398
01006	10.25 %	2021	5.00	100.90	10.1433
01006	10.25 %	2021	10.00	100.90	10.1433
Contract Date : June 11, 2001					
98013	11.55 %	2001	15.00	100.17	8.3535
94009	11.75 %	2001	7.50	100.73	7.9604
98019	11.68 %	2002	5.00	103.46	8.4434
97012	6.00 %	2002	1.00	121.997	#
98004	11.10 %	2003	10.00	104.21	8.5403
94003	12.50 %	2004	5.00	109.17	8.7058
94003	12.50 %	2004	5.00	109.17	8.7058
94003	12.50 %	2004	5.00	109.18	8.7019
94003	12.50 %	2004	5.00	109.18	8.7019
94003	12.50 %	2004	5.00	109.18	8.7019
94003	12.50 %	2004	5.00	109.18	8.7019
94003	12.50 %	2004	5.00	109.17	8.7058
94003	12.50 %	2004	5.00	109.18	8.7019
94003	12.50 %	2004	5.00	109.14	8.7175
94003	12.50 %	2004	20.00	109.165	8.7077
94003	12.50 %	2004	5.00	109.165	8.7077
94003	12.50 %	2004	0.13	109.30	8.6552
94003	12.50 %	2004	10.00	109.17	8.7058
98022	11.98 %	2004	5.00	108.40	8.9269
98022	11.98 %	2004	10.00	108.75	8.8069
00007	9.90 %	2005	5.00	103.50	8.8052
00007	9.90 %	2005	5.00	103.40	8.8356
00007	9.90 %	2005	5.00	103.49	8.8082
00007	9.90 %	2005	5.00	103.48	8.8113
00007	9.90 %	2005	5.00	103.43	8.8265
00007	9.90 %	2005	5.00	103.50	8.8052

00007	9.90	%	2005	5.00	103.50	8.8052
95006	14.00	%	2005	0.10	115.35	9.3074
00011	10.20	%	2005	15.00	104.68	8.8068
00011	10.20	%	2005	10.00	104.66	8.8126
00011	10.20	%	2005	5.00	104.66	8.8126
00011	10.20	%	2005	5.00	104.62	8.8241
00011	10.20	%	2005	5.00	104.62	8.8241
97010	11.19	%	2005	10.00	108.175	8.7975
97010	11.19	%	2005	5.00	108.165	8.8003
97010	11.19	%	2005	5.00	108.15	8.8045
97010	11.19	%	2005	5.00	108.14	8.8072
97010	11.19	%	2005	5.00	108.11	8.8156
97010	11.19	%	2005	10.00	108.11	8.8156
97010	11.19	%	2005	10.00	108.165	8.8003
97010	11.19	%	2005	5.00	108.11	8.8156
97010	11.19	%	2005	5.00	108.11	8.8156
97010	11.19	%	2005	5.00	108.17	8.7989
97010	11.19	%	2005	5.00	108.15	8.8045
97010	11.19	%	2005	5.00	108.165	8.8003
97010	11.19	%	2005	5.00	108.16	8.8017
97010	11.19	%	2005	10.00	108.12	8.8128
97010	11.19	%	2005	15.00	108.13	8.8100
97010	11.19	%	2005	10.00	108.17	8.7989
97010	11.19	%	2005	10.00	108.13	8.8100
97010	11.19	%	2005	10.00	108.12	8.8128
97010	11.19	%	2005	10.00	108.12	8.8128
97010	11.19	%	2005	5.00	108.13	8.8100
97010	11.19	%	2005	5.00	108.13	8.8100
97010	11.19	%	2005	5.00	108.15	8.8045
97010	11.19	%	2005	10.00	108.15	8.8045
97010	11.19	%	2005	5.00	108.10	8.8184
97010	11.19	%	2005	10.00	108.17	8.7989
97010	11.19	%	2005	10.00	108.17	8.7989
99008	11.68	%	2006	5.00	110.45	8.9601
99008	11.68	%	2006	5.00	110.50	8.9479
99008	11.68	%	2006	5.00	110.50	8.9479
99008	11.68	%	2006	10.00	110.45	8.9601
98005	11.75	%	2006	5.00	110.67	8.9797
98005	11.75	%	2006	10.00	110.67	8.9797
98005	11.75	%	2006	10.00	110.685	8.9760
98005	11.75	%	2006	5.00	110.67	8.9797
98005	11.75	%	2006	5.00	110.65	8.9845
98005	11.75	%	2006	5.00	110.67	8.9797
98005	11.75	%	2006	5.00	110.67	8.9797
98005	11.75	%	2006	5.00	110.64	8.9869
98005	11.75	%	2006	5.00	110.65	8.9845
98005	11.75	%	2006	5.00	110.60	8.9967
00013	11.00	%	2006	5.00	108.32	8.9371
00013	11.00	%	2006	5.00	108.35	8.9301
00013	11.00	%	2006	10.00	108.34	8.9324
00013	11.00	%	2006	5.00	108.34	8.9324
00013	11.00	%	2006	5.00	108.32	8.9371
00013	11.00	%	2006	10.00	108.35	8.9301
00013	11.00	%	2006	5.00	108.33	8.9348
00013	11.00	%	2006	5.00	108.35	8.9301

00013	11.00	%	2006	5.00	108.32	8.9371
98009	11.90	%	2007	5.00	112.20	9.1949
98009	11.90	%	2007	5.00	112.16	9.2032
98009	11.90	%	2007	5.00	112.22	9.1908
98009	11.90	%	2007	10.00	112.225	9.1898
88008	11.50	%	2008	5.00	109.10	9.6691
88008	11.50	%	2008	5.00	109.01	9.6862
88008	11.50	%	2008	3.149	109.00	9.6881
88008	11.50	%	2008	10.00	109.07	9.6748
00016	11.40	%	2008	5.00	109.98	9.4555
00016	11.40	%	2008	10.00	109.885	9.4728
00016	11.40	%	2008	5.00	110.00	9.4519
00016	11.40	%	2008	5.00	110.00	9.4519
00016	11.40	%	2008	5.00	109.91	9.4683
00016	11.40	%	2008	10.00	109.98	9.4555
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	5.00	109.83	9.4829
00016	11.40	%	2008	5.00	109.93	9.4646
00016	11.40	%	2008	5.00	109.93	9.4646
00016	11.40	%	2008	5.00	109.93	9.4646
00016	11.40	%	2008	5.00	109.93	9.4646
00016	11.40	%	2008	5.00	109.98	9.4555
00016	11.40	%	2008	5.00	109.95	9.4610
00016	11.40	%	2008	5.00	109.97	9.4573
00016	11.40	%	2008	5.00	109.91	9.4683
00016	11.40	%	2008	5.00	109.96	9.4592
00016	11.40	%	2008	5.00	109.96	9.4592
00016	11.40	%	2008	10.00	109.91	9.4683
00016	11.40	%	2008	5.00	109.85	9.4792
00016	11.40	%	2008	5.00	109.85	9.4792
00016	11.40	%	2008	5.00	109.91	9.4683
00016	11.40	%	2008	25.00	109.93	9.4646
00016	11.40	%	2008	5.00	109.97	9.4573
00016	11.40	%	2008	5.00	109.87	9.4756
00016	11.40	%	2008	5.00	109.86	9.4774
00016	11.40	%	2008	10.00	109.91	9.4683
00016	11.40	%	2008	10.00	109.90	9.4701
00016	11.40	%	2008	10.00	109.91	9.4683
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	5.00	109.95	9.4610
00016	11.40	%	2008	5.00	109.96	9.4592
00016	11.40	%	2008	5.00	109.99	9.4537
00016	11.40	%	2008	5.00	109.97	9.4573
00016	11.40	%	2008	5.00	109.96	9.4592
00016	11.40	%	2008	10.00	109.91	9.4683
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	10.00	109.91	9.4683
00016	11.40	%	2008	10.00	109.91	9.4683
00016	11.40	%	2008	10.00	109.91	9.4683
00016	11.40	%	2008	5.00	109.91	9.4683
00016	11.40	%	2008	10.00	109.85	9.4792
00016	11.40	%	2008	10.00	109.90	9.4701
00016	11.40	%	2008	15.00	109.85	9.4792
00016	11.40	%	2008	5.00	110.00	9.4519

00016	11.40	%	2008	5.00	109.92	9.4665
00016	11.40	%	2008	10.00	110.00	9.4519
00016	11.40	%	2008	10.00	110.00	9.4519
00016	11.40	%	2008	5.00	110.00	9.4519
00016	11.40	%	2008	5.00	110.00	9.4519
00016	11.40	%	2008	5.00	109.94	9.4628
00016	11.40	%	2008	5.00	109.94	9.4628
00016	11.40	%	2008	5.00	109.94	9.4628
00016	11.40	%	2008	5.00	109.95	9.4610
00016	11.40	%	2008	5.00	109.95	9.4610
00016	11.40	%	2008	5.00	109.95	9.4610
00016	11.40	%	2008	5.00	109.96	9.4592
00016	11.40	%	2008	5.00	109.97	9.4573
00016	11.40	%	2008	10.00	109.97	9.4573
00016	11.40	%	2008	5.00	109.96	9.4592
00016	11.40	%	2008	5.00	109.96	9.4592
00016	11.40	%	2008	5.00	110.01	9.4500
00016	11.40	%	2008	5.00	109.91	9.4683
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	5.00	109.99	9.4537
00016	11.40	%	2008	5.00	109.97	9.4573
00016	11.40	%	2008	5.00	110.00	9.4519
00016	11.40	%	2008	5.00	109.995	9.4528
00016	11.40	%	2008	5.00	109.99	9.4537
00016	11.40	%	2008	5.00	109.92	9.4665
00016	11.40	%	2008	5.00	109.92	9.4665
00016	11.40	%	2008	5.00	109.89	9.4719
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	5.00	109.88	9.4738
00016	11.40	%	2008	5.00	109.90	9.4701
00016	11.40	%	2008	5.00	110.00	9.4519
99006	11.99	%	2009	10.00	112.05	9.7468
99006	11.99	%	2009	5.00	112.05	9.7468
99006	11.99	%	2009	5.00	112.04	9.7485
99006	11.99	%	2009	10.00	112.05	9.7468
99006	11.99	%	2009	10.00	112.05	9.7468
99006	11.99	%	2009	10.00	112.05	9.7468
99006	11.99	%	2009	10.00	112.05	9.7468
99004	12.29	%	2010	5.00	113.10	9.9852
99004	12.29	%	2010	5.00	113.10	9.9852
98015	12.25	%	2010	10.00	112.70	10.0767
98015	12.25	%	2010	25.00	112.75	10.0688
98015	12.25	%	2010	50.00	112.60	10.0924
98015	12.25	%	2010	5.00	112.79	10.0625
00014	11.30	%	2010	5.00	109.57	9.6926
00014	11.30	%	2010	5.00	109.57	9.6926
00014	11.30	%	2010	5.00	109.62	9.6847
00014	11.30	%	2010	5.00	109.62	9.6847
00014	11.30	%	2010	5.00	109.62	9.6847
00014	11.30	%	2010	5.00	109.60	9.6878
00014	11.30	%	2010	5.00	109.60	9.6878
00014	11.30	%	2010	5.00	109.60	9.6878
00014	11.30	%	2010	5.00	109.59	9.6894
00014	11.30	%	2010	10.00	109.60	9.6878

00014	11.30	%	2010	25.00	109.58	9.6910
00014	11.30	%	2010	5.00	109.605	9.6871
00014	11.30	%	2010	5.00	109.58	9.6910
00014	11.30	%	2010	5.00	109.55	9.6957
00014	11.30	%	2010	5.00	109.55	9.6957
00014	11.30	%	2010	5.00	109.605	9.6871
00014	11.30	%	2010	5.00	109.605	9.6871
00014	11.30	%	2010	10.00	109.55	9.6957
00014	11.30	%	2010	5.00	113.774	9.0474
00014	11.30	%	2010	10.00	109.08	9.7699
00014	11.30	%	2010	5.00	109.60	9.6878
00014	11.30	%	2010	5.00	109.59	9.6894
00014	11.30	%	2010	5.00	109.55	9.6957
00014	11.30	%	2010	5.00	109.59	9.6894
99005	12.32	%	2011	5.00	113.50	10.0914
99005	12.32	%	2011	10.00	113.46	10.0974
00010	10.95	%	2011	5.00	107.39	9.7721
00010	10.95	%	2011	5.00	107.37	9.7751
00010	10.95	%	2011	5.00	107.39	9.7721
00010	10.95	%	2011	3.00	107.25	9.7934
00010	10.95	%	2011	10.00	107.35	9.7782
00010	10.95	%	2011	5.00	107.34	9.7797
00010	10.95	%	2011	5.00	107.39	9.7721
00010	10.95	%	2011	5.00	107.34	9.7797
00017	11.50	%	2011	5.00	110.75	9.8295
00017	11.50	%	2011	5.00	110.79	9.8237
00017	11.50	%	2011	5.00	110.80	9.8222
00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	10.00	110.82	9.8194
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	10.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.80	9.8222
00017	11.50	%	2011	10.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.83	9.8179
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.87	9.8121
00017	11.50	%	2011	5.00	110.81	9.8208
00017	11.50	%	2011	10.00	110.82	9.8194
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.86	9.8136
00017	11.50	%	2011	5.00	110.87	9.8121
00017	11.50	%	2011	5.00	110.81	9.8208
00017	11.50	%	2011	10.00	110.83	9.8179
00017	11.50	%	2011	5.00	110.87	9.8121
00017	11.50	%	2011	5.00	110.80	9.8222
00017	11.50	%	2011	10.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.86	9.8136
00017	11.50	%	2011	25.00	110.85	9.8150
00017	11.50	%	2011	10.00	110.87	9.8121
00017	11.50	%	2011	5.00	110.86	9.8136
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.78	9.8251
00017	11.50	%	2011	5.00	110.83	9.8179

00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	5.00	110.80	9.8222
00017	11.50	%	2011	10.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.86	9.8136
00017	11.50	%	2011	5.00	110.82	9.8194
00017	11.50	%	2011	5.00	110.79	9.8237
00017	11.50	%	2011	5.00	110.83	9.8179
00017	11.50	%	2011	10.00	110.87	9.8121
00017	11.50	%	2011	5.00	110.81	9.8208
00017	11.50	%	2011	5.00	110.81	9.8208
00017	11.50	%	2011	5.00	110.86	9.8136
00017	11.50	%	2011	5.00	110.81	9.8208
00017	11.50	%	2011	5.00	110.83	9.8179
00017	11.50	%	2011	10.00	110.83	9.8179
00017	11.50	%	2011	5.00	110.83	9.8179
00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	5.00	110.80	9.8222
00017	11.50	%	2011	5.00	110.80	9.8222
00017	11.50	%	2011	10.00	110.82	9.8194
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.82	9.8194
00017	11.50	%	2011	10.00	110.86	9.8136
00017	11.50	%	2011	10.00	110.88	9.8107
00017	11.50	%	2011	5.00	110.28	9.8976
00017	11.50	%	2011	5.00	110.03	9.9340
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.855	9.8143
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.84	9.8165
00017	11.50	%	2011	5.00	110.85	9.8150
00017	11.50	%	2011	5.00	110.84	9.8165
84005	10.25	%	2012	0.48	102.50	9.8709
00012	11.03	%	2012	5.00	107.775	9.8591
00012	11.03	%	2012	5.00	107.785	9.8576
00012	11.03	%	2012	5.00	107.79	9.8569
00012	11.03	%	2012	5.00	107.80	9.8555
00012	11.03	%	2012	5.00	107.78	9.8584
00012	11.03	%	2012	5.00	107.79	9.8569
00012	11.03	%	2012	10.00	107.75	9.8626
00012	11.03	%	2012	5.00	107.76	9.8612
00012	11.03	%	2012	5.00	107.72	9.8669
00012	11.03	%	2012	5.00	107.73	9.8655
00012	11.03	%	2012	5.00	107.80	9.8555
00012	11.03	%	2012	5.00	107.80	9.8555
00012	11.03	%	2012	5.00	107.79	9.8569
00012	11.03	%	2012	10.00	107.80	9.8555
00012	11.03	%	2012	5.00	107.72	9.8669
00012	11.03	%	2012	5.00	107.72	9.8669
00012	11.03	%	2012	5.00	107.76	9.8612

00012	11.03	%	2012	10.00	107.75	9.8626
00012	11.03	%	2012	5.00	107.75	9.8626
00012	11.03	%	2012	5.00	107.75	9.8626
00012	11.03	%	2012	5.00	107.75	9.8626
00012	11.03	%	2012	5.00	107.65	9.8769
00012	11.03	%	2012	10.00	107.79	9.8569
00012	11.03	%	2012	10.00	107.78	9.8584
00012	11.03	%	2012	5.00	107.79	9.8569
82005	9.00	%	2013	2.75	95.10	9.7001
99020	11.83	%	2014	5.00	111.55	10.2262
99020	11.83	%	2014	0.70	111.45	10.2390
99020	11.83	%	2014	5.00	111.57	10.2237
99020	11.83	%	2014	5.00	111.57	10.2237
99020	11.83	%	2014	5.00	111.55	10.2262
99020	11.83	%	2014	5.00	111.64	10.2147
99020	11.83	%	2014	5.00	111.65	10.2134
99020	11.83	%	2014	5.00	111.65	10.2134
99020	11.83	%	2014	5.00	111.60	10.2198
99020	11.83	%	2014	5.00	111.60	10.2198
99020	11.83	%	2014	10.00	111.50	10.2326
99020	11.83	%	2014	5.00	111.65	10.2134
01001	10.47	%	2015	3.50	103.00	10.0575
01001	10.47	%	2015	5.00	103.06	10.0495
01001	10.47	%	2015	5.00	103.03	10.0535
01001	10.47	%	2015	5.00	103.07	10.0482
01001	10.47	%	2015	5.00	103.035	10.0529
01001	10.47	%	2015	5.00	103.03	10.0535
01001	10.47	%	2015	10.00	103.07	10.0482
01001	10.47	%	2015	5.00	103.06	10.0495
01001	10.47	%	2015	5.00	103.03	10.0535
01001	10.47	%	2015	5.00	103.05	10.0509
01001	10.47	%	2015	5.00	103.03	10.0535
01001	10.47	%	2015	5.00	103.05	10.0509
01001	10.47	%	2015	5.00	103.08	10.0469
01001	10.47	%	2015	5.00	103.03	10.0535
01001	10.47	%	2015	5.00	103.07	10.0482
01001	10.47	%	2015	5.00	103.07	10.0482
01001	10.47	%	2015	5.00	103.05	10.0509
00015	11.43	%	2015	5.00	109.79	10.1105
00015	11.43	%	2015	5.00	109.77	10.1130
00015	11.43	%	2015	5.00	109.80	10.1092
00015	11.43	%	2015	5.00	109.80	10.1092
00015	11.43	%	2015	10.00	109.80	10.1092
00015	11.43	%	2015	5.00	109.80	10.1092
00015	11.43	%	2015	5.00	109.78	10.1117
00015	11.43	%	2015	5.00	109.79	10.1105
00015	11.43	%	2015	5.00	109.82	10.1067
00015	11.43	%	2015	5.00	109.82	10.1067
00015	11.43	%	2015	5.00	109.82	10.1067
00015	11.43	%	2015	5.00	109.76	10.1143
00015	11.43	%	2015	5.00	109.81	10.1080
00015	11.43	%	2015	5.00	109.82	10.1067
00015	11.43	%	2015	5.00	109.78	10.1117
00015	11.43	%	2015	5.00	109.78	10.1117
00015	11.43	%	2015	5.00	109.80	10.1092

00015	11.43 %	2015	5.00	109.78	10.1117
00015	11.43 %	2015	10.00	109.76	10.1143
00015	11.43 %	2015	10.00	109.76	10.1143
00015	11.43 %	2015	5.00	109.74	10.1168
00015	11.43 %	2015	5.00	109.80	10.1092
98025	12.60 %	2018	5.00	118.15	10.3323
98025	12.60 %	2018	5.00	118.15	10.3323
00008	10.70 %	2020	3.00	103.20	10.3086
00018	11.60 %	2020	5.00	100.64	11.5153
00018	11.60 %	2020	5.00	110.64	10.3217
00018	11.60 %	2020	5.00	110.65	10.3206
00018	11.60 %	2020	5.00	110.65	10.3206
00018	11.60 %	2020	5.00	110.70	10.3151
00018	11.60 %	2020	5.00	110.67	10.3184
00018	11.60 %	2020	25.00	110.64	10.3217
00018	11.60 %	2020	5.00	110.64	10.3217
01006	10.25 %	2021	3.50	101.00	10.1315
01006	10.25 %	2021	1.00	100.90	10.1432
01006	10.25 %	2021	10.00	100.92	10.1408
01006	10.25 %	2021	10.00	100.90	10.1432
Total			3622.619		
B. State Government Securities					
Contract Date : June 09, 2001					
99234	11.85% GUJRAT SDL	2009	0.3368	108.75	10.2462
99241	11.85% MAHARASTRA SDL	2009	0.1796	108.75	10.2462
Contract Date : June 11, 2001					
97262	12.30% TAMILNADU LOAN	2007	0.344	109.91	10.1309
Total			0.8604		
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 11, 2001					
26/06/2001			0.10	99.6621	8.2275
03/07/2001			1.17	99.5679	7.1803
03/07/2001			2.00	99.5440	7.5793
13/08/2001			0.20	98.7641	7.2301
31/08/2001			5.00	98.3521	7.5295
07/09/2001			12.50	98.2239	7.4794
07/09/2001			5.00	98.2123	7.5292
07/09/2001			15.00	98.2123	7.5292
07/09/2001			9.00	98.2123	7.5292
Total			49.97		
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
				NIL	
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : June 11, 2001					
15/06/2001			19.00	99.9168	7.5775
15/06/2001			6.00	99.9223	7.0762

07/03/2002	5.91	94.3338	8.1278
18/04/2002	20.00	93.5365	8.0877
17/05/2002	1.00	92.9037	8.1775
17/05/2002	15.00	92.9520	8.1176
17/05/2002	3.09	92.9439	8.1277
17/05/2002	5.00	92.9600	8.1077
31/05/2002	15.00	92.6746	8.1277
31/05/2002	13.9375	92.6746	8.1277
Total	103.9375		
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)	(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
99020	11.83 % 2014	52.50	111.22	7.95	**
98025	12.60 % 2018(ON TAP)	11.10	100.00	9.25	3
97011	11.15 % 2002	25.00	103.00	7.90	1
97011	11.15 % 2002	25.00	103.00	7.90	1
97011	11.15 % 2002	30.00	103.15	7.40	1
94010	11.55 % 2002(INSTAL	25.00	104.15	7.75	1
94003	12.50 % 2004	25.00	109.18	7.75	1
94003	12.50 % 2004	25.00	109.18	7.75	1
94003	12.50 % 2004	25.00	109.18	7.75	1
98022	11.98 % 2004	25.00	108.70	8.00	1
98022	11.98 % 2004	25.00	108.70	8.00	1
98022	11.98 % 2004	25.00	108.70	8.00	1
98022	11.98 % 2004	110.00	108.55	7.95	1
98022	11.98 % 2004	25.00	108.70	8.00	1
98022	11.98 % 2004	25.00	108.70	8.00	1
98022	11.98 % 2004	25.00	108.70	8.00	1
98022	11.98 % 2004	25.00	108.70	8.00	1
98022	11.98 % 2004	25.00	108.70	8.00	1
00011	10.20 % 2005	25.00	104.50	7.90	1
00011	10.20 % 2005	25.00	104.50	7.90	1
97010	11.19 % 2005	5.30	107.90	10.10	14
97010	11.19 % 2005	25.00	108.00	7.75	1
97010	11.19 % 2005	25.00	108.00	7.75	1
00013	11.00 % 2006	25.00	108.25	7.75	1
98007	12.00 % 2008	20.00	112.25	7.70	2
98007	12.00 % 2008	20.00	112.25	7.70	2
00016	11.40 % 2008	25.00	109.85	7.75	1
00016	11.40 % 2008	25.00	109.85	7.75	1
00016	11.40 % 2008	53.00	109.90	7.90	1
00016	11.40 % 2008	25.00	109.85	7.75	1
00010	10.95 % 2011	30.00	107.35	7.85	1
00012	11.03 % 2012	25.00	107.70	8.15	1
00012	11.03 % 2012	25.00	107.70	8.15	1
00012	11.03 % 2012	25.00	107.70	8.15	1
00012	11.03 % 2012	25.00	107.70	8.15	1
01003	10.71 % 2016	47.00	104.20	7.90	1
00008	10.70 % 2020	24.00	103.25	7.95	1

Total	1052.90				
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)					
28/06/2001	15.00	99.6519	7.55	1	
02/05/2002	25.00	93.2341	7.50	1	
02/05/2002	25.00	93.2341	7.50	1	
02/05/2002	25.00	93.2341	7.50	1	
02/05/2002	25.00	93.2341	7.50	1	
Total	115.00				

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 11 June 2001

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