

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 14 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 13, 2001				
94006	12.08 % 2001	10.00	100.16	7.9368
97009	10.85 % 2001	10.00	100.31	8.1950
94009	11.75 % 2001	10.00	100.64	8.3095
94009	11.75 % 2001	50.00	100.66	8.2095
94009	11.75 % 2001	10.00	100.655	8.2345
97011	11.15 % 2002	5.00	103.18	8.3231
97011	11.15 % 2002	5.00	103.18	8.3231
97011	11.15 % 2002	5.00	103.18	8.3231
94003	12.50 % 2004	20.00	109.32	8.6410
94003	12.50 % 2004	5.00	109.32	8.6410
94003	12.50 % 2004	5.00	109.31	8.6448
94003	12.50 % 2004	5.00	109.307	8.6458
94003	12.50 % 2004	5.00	109.29	8.6526
94003	12.50 % 2004	10.00	109.31	8.6448
94003	12.50 % 2004	5.00	109.32	8.6410
94003	12.50 % 2004	10.00	109.29	8.6526
94003	12.50 % 2004	15.00	109.29	8.6526
94003	12.50 % 2004	10.00	109.30	8.6487
94003	12.50 % 2004	1.00	109.10	8.7267
94003	12.50 % 2004	0.83	108.55	8.9420
94003	12.50 % 2004	5.00	109.30	8.6487
94003	12.50 % 2004	5.00	109.30	8.6487
94003	12.50 % 2004	5.00	109.315	8.6429
98008	11.50 % 2004	5.00	106.92	8.7441
98008	11.50 % 2004	5.00	106.92	8.7441
98022	11.98 % 2004	5.00	108.86	8.7648
98022	11.98 % 2004	5.00	108.89	8.7545
98022	11.98 % 2004	5.00	108.87	8.7614
98022	11.98 % 2004	5.00	108.89	8.7545
00007	9.90 % 2005	5.00	103.63	8.7642
85006	10.50 % 2005	35.00	105.35	8.8578
95006	14.00 % 2005	0.60	115.52	9.2546
00011	10.20 % 2005	10.00	104.85	8.7565
97010	11.19 % 2005	10.00	108.32	8.7549
97010	11.19 % 2005	5.00	108.35	8.7466
00013	11.00 % 2006	5.00	108.46	8.9027
00013	11.00 % 2006	5.00	108.48	8.8980
00013	11.00 % 2006	5.00	108.49	8.8957
92003	12.50 % 2007	10.00	112.70	9.5806
98009	11.90 % 2007	5.00	112.40	9.1518
98009	11.90 % 2007	5.00	112.425	9.1467

98009	11.90 %	2007	5.00	112.40	9.1518
98009	11.90 %	2007	5.00	112.40	9.1518
98009	11.90 %	2007	10.00	112.50	9.1313
98009	11.90 %	2007	5.00	112.42	9.1477
87011	11.50 %	2007	2.50	109.95	9.3694
84002	9.50 %	2008	1.00	100.29	9.4353
84002	9.50 %	2008	5.00	100.30	9.4332
88008	11.50 %	2008	5.00	109.50	9.5921
88008	11.50 %	2008	10.00	109.50	9.5921
88008	11.50 %	2008	2.00	109.11	9.6660
98012	12.10 %	2008	5.00	111.85	9.7294
00016	11.40 %	2008	5.00	110.32	9.3926
00016	11.40 %	2008	5.00	110.33	9.3908
00016	11.40 %	2008	5.00	110.30	9.3963
00016	11.40 %	2008	5.00	110.31	9.3945
00016	11.40 %	2008	5.00	110.31	9.3945
00016	11.40 %	2008	5.00	110.33	9.3908
00016	11.40 %	2008	10.00	110.28	9.3999
00016	11.40 %	2008	10.00	110.28	9.3999
00016	11.40 %	2008	5.00	110.32	9.3926
00016	11.40 %	2008	0.55	110.25	9.4054
00016	11.40 %	2008	5.00	110.30	9.3963
00016	11.40 %	2008	5.00	110.34	9.3890
00016	11.40 %	2008	10.00	110.00	9.4509
00016	11.40 %	2008	10.00	110.285	9.3990
00016	11.40 %	2008	10.00	110.30	9.3963
00016	11.40 %	2008	5.00	110.31	9.3945
00016	11.40 %	2008	5.00	110.35	9.3872
00016	11.40 %	2008	5.00	110.32	9.3926
00016	11.40 %	2008	10.00	110.31	9.3945
00016	11.40 %	2008	5.00	110.30	9.3963
00016	11.40 %	2008	5.00	110.33	9.3908
00016	11.40 %	2008	5.00	110.31	9.3945
00016	11.40 %	2008	5.00	110.31	9.3945
99006	11.99 %	2009	25.00	112.25	9.7113
99006	11.99 %	2009	15.00	112.14	9.7302
99006	11.99 %	2009	10.00	112.15	9.7285
99006	11.99 %	2009	5.00	112.20	9.7199
89009	11.50 %	2009	50.00	109.25	9.7913
98015	12.25 %	2010	5.00	113.10	10.0133
98015	12.25 %	2010	10.00	113.11	10.0117
98015	12.25 %	2010	15.00	113.11	10.0117
98015	12.25 %	2010	10.00	113.15	10.0054
00014	11.30 %	2010	5.00	109.92	9.6371
00014	11.30 %	2010	5.00	109.91	9.6387
00014	11.30 %	2010	5.00	109.90	9.6402
00014	11.30 %	2010	5.00	109.89	9.6418
00014	11.30 %	2010	5.00	109.93	9.6355
00014	11.30 %	2010	5.00	109.94	9.6340
00014	11.30 %	2010	5.00	109.90	9.6402
00014	11.30 %	2010	5.00	109.90	9.6402
00014	11.30 %	2010	5.00	109.93	9.6355
99005	12.32 %	2011	5.00	113.82	10.0426
00010	10.95 %	2011	10.00	107.72	9.7216
00010	10.95 %	2011	5.00	107.75	9.7171
00010	10.95 %	2011	5.00	107.70	9.7246

00010	10.95 %	2011	10.00	107.75	9.7171
00017	11.50 %	2011	10.00	111.23	9.7596
00017	11.50 %	2011	10.00	111.23	9.7596
00017	11.50 %	2011	5.00	111.26	9.7553
00017	11.50 %	2011	5.00	111.29	9.7510
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.24	9.7582
00017	11.50 %	2011	5.00	111.24	9.7582
00017	11.50 %	2011	5.00	111.31	9.7481
00017	11.50 %	2011	5.00	111.24	9.7582
00017	11.50 %	2011	5.00	111.25	9.7567
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.27	9.7539
00017	11.50 %	2011	5.00	111.25	9.7567
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.21	9.7625
00017	11.50 %	2011	10.00	111.27	9.7539
00017	11.50 %	2011	5.00	111.26	9.7553
00017	11.50 %	2011	5.00	111.26	9.7553
00017	11.50 %	2011	5.00	111.27	9.7539
00017	11.50 %	2011	5.00	111.25	9.7567
00017	11.50 %	2011	10.00	111.24	9.7582
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.22	9.7610
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.21	9.7625
00017	11.50 %	2011	5.00	111.25	9.7567
00017	11.50 %	2011	5.00	111.21	9.7625
00017	11.50 %	2011	5.00	111.26	9.7553
00017	11.50 %	2011	5.00	111.24	9.7582
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.25	9.7567
00017	11.50 %	2011	10.00	111.26	9.7553
00017	11.50 %	2011	10.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.26	9.7553
00017	11.50 %	2011	10.00	111.31	9.7481
00017	11.50 %	2011	0.50	111.16	9.7697
00017	11.50 %	2011	5.00	111.23	9.7596
00017	11.50 %	2011	10.00	111.23	9.7596
00017	11.50 %	2011	5.00	111.23	9.7596
00017	11.50 %	2011	5.00	111.23	9.7596
00017	11.50 %	2011	10.00	111.22	9.7610
00017	11.50 %	2011	10.00	111.35	9.7424
00017	11.50 %	2011	10.00	111.27	9.7539
00017	11.50 %	2011	15.00	111.31	9.7481
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.27	9.7539
00017	11.50 %	2011	10.00	111.26	9.7553
00017	11.50 %	2011	5.00	111.23	9.7596
00017	11.50 %	2011	10.00	111.23	9.7596
00017	11.50 %	2011	10.00	111.265	9.7546
00017	11.50 %	2011	10.00	110.92	9.8043
00017	11.50 %	2011	5.00	111.20	9.7639
00017	11.50 %	2011	5.00	111.25	9.7567
00017	11.50 %	2011	5.00	111.27	9.7539
00017	11.50 %	2011	5.00	111.24	9.7582

84005	10.25 %	2012	2.00	102.20	9.9153
00012	11.03 %	2012	5.00	108.18	9.8013
00012	11.03 %	2012	5.00	108.175	9.8020
00012	11.03 %	2012	5.00	108.16	9.8042
00012	11.03 %	2012	5.00	108.22	9.7957
00012	11.03 %	2012	5.00	108.17	9.8027
00012	11.03 %	2012	5.00	108.12	9.8098
82005	9.00 %	2013	0.60	95.10	9.7001
01005	9.81 %	2013	10.00	100.18	9.7830
01005	9.81 %	2013	5.00	100.23	9.7759
01005	9.81 %	2013	5.00	100.23	9.7759
01005	9.81 %	2013	1.50	100.28	9.7687
01005	9.81 %	2013	1.00	100.28	9.7687
83004	10.00 %	2014	5.00	100.45	9.9364
83004	10.00 %	2014	2.00	101.65	9.7717
83004	10.00 %	2014	0.50	100.70	9.9019
83004	10.00 %	2014	5.00	100.80	9.8881
99020	11.83 %	2014	10.00	111.90	10.1811
01001	10.47 %	2015	10.00	103.32	10.0150
01001	10.47 %	2015	10.00	103.32	10.0150
01001	10.47 %	2015	5.00	103.40	10.0044
01001	10.47 %	2015	5.00	103.39	10.0057
01001	10.47 %	2015	5.00	103.38	10.0070
01001	10.47 %	2015	5.00	103.35	10.0110
01001	10.47 %	2015	5.00	103.35	10.0110
01001	10.47 %	2015	5.00	103.34	10.0123
01001	10.47 %	2015	10.00	103.37	10.0083
01001	10.47 %	2015	20.00	103.37	10.0083
01001	10.47 %	2015	10.00	103.37	10.0083
01001	10.47 %	2015	10.00	103.34	10.0123
01001	10.47 %	2015	5.00	103.39	10.0057
01001	10.47 %	2015	1.00	103.08	10.0468
01001	10.47 %	2015	5.00	103.34	10.0123
01001	10.47 %	2015	5.00	103.33	10.0136
01001	10.47 %	2015	5.00	103.10	10.0442
01001	10.47 %	2015	5.00	103.40	10.0044
01001	10.47 %	2015	5.00	103.38	10.0070
85007	11.50 %	2015	0.06	109.30	10.2312
00015	11.43 %	2015	10.00	110.17	10.0628
00015	11.43 %	2015	10.00	110.22	10.0566
00015	11.43 %	2015	10.00	110.22	10.0566
00015	11.43 %	2015	10.00	110.08	10.0741
00015	11.43 %	2015	5.00	110.11	10.0703
00015	11.43 %	2015	5.00	110.12	10.0691
00015	11.43 %	2015	5.00	110.12	10.0691
00015	11.43 %	2015	5.00	110.11	10.0703
00015	11.43 %	2015	5.00	110.12	10.0691
00015	11.43 %	2015	5.00	110.12	10.0691
00015	11.43 %	2015	5.00	110.10	10.0716
00015	11.43 %	2015	10.00	110.15	10.0653
00015	11.43 %	2015	10.00	110.08	10.0741
00015	11.43 %	2015	10.00	110.13	10.0678
00015	11.43 %	2015	25.00	110.08	10.0741
00015	11.43 %	2015	10.00	110.13	10.0678
00015	11.43 %	2015	10.00	110.08	10.0741
00015	11.43 %	2015	5.00	110.08	10.0741

01003	10.71 %	2016	1.00	104.80	10.0764
01003	10.71 %	2016	25.00	104.90	10.0637
01003	10.71 %	2016	25.00	104.75	10.0827
01004	10.45 %	2018	1.00	102.55	10.1287
00008	10.70 %	2020	1.00	104.00	10.2145
00008	10.70 %	2020	0.05	103.60	10.2614
00008	10.70 %	2020	2.50	103.85	10.2320
00008	10.70 %	2020	1.00	104.10	10.2028
00008	10.70 %	2020	0.55	102.75	10.3619
00008	10.70 %	2020	5.00	103.44	10.2802
00008	10.70 %	2020	1.00	103.55	10.2672
00018	11.60 %	2020	5.00	111.05	10.2766
00018	11.60 %	2020	5.00	111.05	10.2766
00018	11.60 %	2020	5.00	111.03	10.2788
00018	11.60 %	2020	5.00	111.05	10.2766
00018	11.60 %	2020	5.00	111.15	10.2656
00018	11.60 %	2020	5.00	111.15	10.2656
00018	11.60 %	2020	5.00	111.07	10.2744
00018	11.60 %	2020	5.00	111.10	10.2711
00018	11.60 %	2020	5.00	111.05	10.2766
00018	11.60 %	2020	0.58	111.12	10.2689
00018	11.60 %	2020	5.00	111.10	10.2711
00018	11.60 %	2020	5.00	111.15	10.2656
01006	10.25 %	2021	0.50	101.15	10.1138
01006	10.25 %	2021	1.00	101.01	10.1302
Contract Date : June 14, 2001					
97011	11.15 %	2002	5.00	103.15	8.3431
97011	11.15 %	2002	10.00	103.155	8.3387
97011	11.15 %	2002	5.00	103.155	8.3387
97011	11.15 %	2002	10.00	103.15	8.3431
97011	11.15 %	2002	20.00	103.16	8.3344
97011	11.15 %	2002	5.00	103.16	8.3344
94003	12.50 %	2004	5.00	109.285	8.6513
94003	12.50 %	2004	5.00	109.285	8.6513
94003	12.50 %	2004	10.00	109.275	8.6552
94003	12.50 %	2004	5.00	109.29	8.6494
94003	12.50 %	2004	10.00	109.28	8.6533
94003	12.50 %	2004	5.00	109.31	8.6416
94003	12.50 %	2004	10.00	109.31	8.6416
94003	12.50 %	2004	5.00	109.30	8.6455
94003	12.50 %	2004	5.00	109.305	8.6435
94003	12.50 %	2004	5.00	109.285	8.6513
94003	12.50 %	2004	10.00	109.27	8.6572
94003	12.50 %	2004	5.00	109.305	8.6435
94003	12.50 %	2004	5.00	109.27	8.6572
90009	11.25 %	2005	10.00	108.00	8.8279
97010	11.19 %	2005	10.00	108.34	8.7481
97010	11.19 %	2005	5.00	108.34	8.7481
97010	11.19 %	2005	10.00	108.31	8.7565
99008	11.68 %	2006	10.00	110.60	8.9198
99008	11.68 %	2006	5.00	110.55	8.9320
98005	11.75 %	2006	5.00	110.85	8.9322
98005	11.75 %	2006	5.00	110.855	8.9310
98005	11.75 %	2006	5.00	110.82	8.9395
98005	11.75 %	2006	5.00	110.80	8.9443
98005	11.75 %	2006	5.00	110.80	8.9443

98005	11.75 %	2006	5.00	110.82	8.9395
98005	11.75 %	2006	5.00	110.84	8.9346
98005	11.75 %	2006	5.00	110.85	8.9322
98005	11.75 %	2006	20.00	110.79	8.9467
98005	11.75 %	2006	5.00	110.85	8.9322
98005	11.75 %	2006	5.00	110.845	8.9334
98005	11.75 %	2006	5.00	110.85	8.9322
00013	11.00 %	2006	5.00	108.50	8.8925
00013	11.00 %	2006	5.00	108.50	8.8925
98009	11.90 %	2007	5.00	112.35	9.1610
98009	11.90 %	2007	5.00	112.33	9.1652
98009	11.90 %	2007	5.00	112.35	9.1610
98009	11.90 %	2007	5.00	112.33	9.1652
98009	11.90 %	2007	5.00	112.36	9.1590
98009	11.90 %	2007	10.00	112.385	9.1538
98009	11.90 %	2007	5.00	112.35	9.1610
98009	11.90 %	2007	10.00	112.34	9.1631
00016	11.40 %	2008	60.00	110.25	9.4049
00016	11.40 %	2008	60.00	110.255	9.4040
00016	11.40 %	2008	5.00	110.29	9.3976
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	10.00	110.30	9.3958
00016	11.40 %	2008	5.00	110.30	9.3958
00016	11.40 %	2008	5.00	110.35	9.3867
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.32	9.3921
00016	11.40 %	2008	5.00	110.32	9.3921
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.29	9.3976
00016	11.40 %	2008	5.00	110.31	9.3940
00016	11.40 %	2008	5.00	110.31	9.3940
00016	11.40 %	2008	5.00	110.24	9.4067
00016	11.40 %	2008	10.00	110.25	9.4049
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.32	9.3921
00016	11.40 %	2008	5.00	110.32	9.3921
00016	11.40 %	2008	10.00	110.32	9.3921
00016	11.40 %	2008	25.00	110.32	9.3921
00016	11.40 %	2008	10.00	110.32	9.3921
00016	11.40 %	2008	5.00	110.32	9.3921
00016	11.40 %	2008	10.00	110.32	9.3921
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.31	9.3940
00016	11.40 %	2008	5.00	110.28	9.3994
00016	11.40 %	2008	5.00	110.30	9.3958
00016	11.40 %	2008	5.00	110.28	9.3994
00016	11.40 %	2008	5.00	110.29	9.3976
00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	10.00	110.27	9.4012
00016	11.40 %	2008	10.00	110.27	9.4012
00016	11.40 %	2008	5.00	110.31	9.3940
00016	11.40 %	2008	5.00	110.25	9.4049
00016	11.40 %	2008	5.00	110.295	9.3967
00016	11.40 %	2008	10.00	110.29	9.3976

00016	11.40 %	2008	5.00	110.26	9.4031
00016	11.40 %	2008	5.00	110.32	9.3921
00016	11.40 %	2008	5.00	110.32	9.3921
00016	11.40 %	2008	5.00	110.315	9.3931
99006	11.99 %	2009	5.00	112.135	9.7306
99006	11.99 %	2009	5.00	112.10	9.7366
99006	11.99 %	2009	5.00	112.10	9.7366
99006	11.99 %	2009	5.00	112.03	9.7486
99006	11.99 %	2009	5.00	112.06	9.7435
89009	11.50 %	2009	20.00	109.50	9.7474
99004	12.29 %	2010	10.00	113.15	9.9760
99004	12.29 %	2010	5.00	113.18	9.9712
99004	12.29 %	2010	20.00	113.18	9.9712
90010	11.50 %	2010	20.00	109.70	9.8488
98015	12.25 %	2010	15.00	113.15	10.0051
98015	12.25 %	2010	5.00	113.15	10.0051
98015	12.25 %	2010	10.00	113.15	10.0051
00014	11.30 %	2010	40.00	109.90	9.6400
00014	11.30 %	2010	40.00	109.905	9.6392
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.92	9.6369
00014	11.30 %	2010	20.00	109.92	9.6369
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.92	9.6369
00014	11.30 %	2010	5.00	109.92	9.6369
00014	11.30 %	2010	5.00	109.87	9.6447
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.92	9.6369
00014	11.30 %	2010	5.00	109.88	9.6431
00014	11.30 %	2010	5.00	109.89	9.6416
00014	11.30 %	2010	8.00	109.88	9.6431
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.92	9.6369
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.91	9.6384
00014	11.30 %	2010	5.00	109.88	9.6431
00014	11.30 %	2010	5.00	109.90	9.6400
00014	11.30 %	2010	5.00	109.88	9.6431
99005	12.32 %	2011	5.00	113.65	10.0679
99005	12.32 %	2011	25.00	113.65	10.0679
99005	12.32 %	2011	25.00	113.65	10.0679
00010	10.95 %	2011	5.00	107.68	9.7274
00010	10.95 %	2011	10.00	107.72	9.7213
00010	10.95 %	2011	5.00	107.65	9.7319
00010	10.95 %	2011	5.00	107.73	9.7198
00010	10.95 %	2011	10.00	107.65	9.7319
00010	10.95 %	2011	5.00	107.70	9.7243
00010	10.95 %	2011	10.00	107.70	9.7243
00010	10.95 %	2011	5.00	107.70	9.7243
00010	10.95 %	2011	5.00	107.70	9.7243
00010	10.95 %	2011	5.00	107.70	9.7243
00010	10.95 %	2011	5.00	107.70	9.7243
00010	10.95 %	2011	5.00	107.70	9.7243
00010	10.95 %	2011	5.00	107.70	9.7243

00017	11.50	%	2011	10.00	111.23	9.7593
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	10.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.21	9.7621
00017	11.50	%	2011	5.00	111.19	9.7650
00017	11.50	%	2011	5.00	111.19	9.7650
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.28	9.7521
00017	11.50	%	2011	5.00	111.25	9.7564
00017	11.50	%	2011	5.00	111.29	9.7506
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.28	9.7521
00017	11.50	%	2011	5.00	111.25	9.7564
00017	11.50	%	2011	5.00	111.19	9.7650
00017	11.50	%	2011	5.00	111.19	9.7650
00017	11.50	%	2011	10.00	111.24	9.7578
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.27	9.7535
00017	11.50	%	2011	5.00	111.25	9.7564
00017	11.50	%	2011	5.00	111.27	9.7535
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.26	9.7550
00017	11.50	%	2011	5.00	111.24	9.7578
00017	11.50	%	2011	5.00	111.25	9.7564
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.19	9.7650
00017	11.50	%	2011	5.00	111.27	9.7535
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.18	9.7665
00017	11.50	%	2011	5.00	111.21	9.7621
00017	11.50	%	2011	5.00	111.18	9.7665
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	10.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	10.00	111.25	9.7564
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.24	9.7578
00017	11.50	%	2011	5.00	111.275	9.7528
00017	11.50	%	2011	5.00	111.24	9.7578
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	10.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.25	9.7564
00017	11.50	%	2011	10.00	111.25	9.7564
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	10.00	111.24	9.7578
00017	11.50	%	2011	10.00	111.24	9.7578
00017	11.50	%	2011	5.00	111.24	9.7578
00017	11.50	%	2011	5.00	111.24	9.7578
00017	11.50	%	2011	10.00	111.24	9.7578
00017	11.50	%	2011	5.00	111.20	9.7636
00017	11.50	%	2011	5.00	111.28	9.7521
00017	11.50	%	2011	5.00	111.24	9.7578
00017	11.50	%	2011	10.00	111.20	9.7636

00017	11.50 %	2011	5.00	111.20	9.7636
00017	11.50 %	2011	5.00	111.17	9.7679
00017	11.50 %	2011	5.00	111.20	9.7636
00017	11.50 %	2011	5.00	111.00	9.7924
00017	11.50 %	2011	5.00	111.18	9.7665
00017	11.50 %	2011	5.00	111.00	9.7924
00017	11.50 %	2011	5.00	111.20	9.7636
00017	11.50 %	2011	5.00	111.20	9.7636
00017	11.50 %	2011	5.00	111.26	9.7550
84005	10.25 %	2012	2.00	102.90	9.8111
84005	10.25 %	2012	1.50	102.70	9.8407
84005	10.25 %	2012	0.50	102.40	9.8853
00012	11.03 %	2012	5.00	108.095	9.8133
00012	11.03 %	2012	5.00	108.09	9.8140
00012	11.03 %	2012	5.00	108.14	9.8069
00012	11.03 %	2012	5.00	108.06	9.8183
00012	11.03 %	2012	10.00	108.12	9.8097
00012	11.03 %	2012	5.00	108.11	9.8112
00012	11.03 %	2012	5.00	108.10	9.8126
00012	11.03 %	2012	10.00	108.12	9.8097
00012	11.03 %	2012	5.00	108.11	9.8112
00012	11.03 %	2012	10.00	108.07	9.8168
00012	11.03 %	2012	5.00	108.06	9.8183
00012	11.03 %	2012	5.00	108.11	9.8112
00012	11.03 %	2012	5.00	108.11	9.8112
00012	11.03 %	2012	5.00	108.10	9.8126
82005	9.00 %	2013	0.165	95.40	9.6558
01005	9.81 %	2013	5.00	100.16	9.7858
01005	9.81 %	2013	5.00	100.15	9.7872
01005	9.81 %	2013	10.00	100.18	9.7829
01005	9.81 %	2013	10.00	100.18	9.7829
01005	9.81 %	2013	5.00	100.18	9.7829
99020	11.83 %	2014	5.00	111.90	10.1809
99020	11.83 %	2014	0.74	111.95	10.1746
99020	11.83 %	2014	0.006	113.25	10.0106
99020	11.83 %	2014	5.00	111.76	10.1988
99020	11.83 %	2014	5.00	111.65	10.2128
99020	11.83 %	2014	10.00	111.78	10.1962
99020	11.83 %	2014	5.00	111.79	10.1949
01001	10.47 %	2015	5.00	103.30	10.0176
01001	10.47 %	2015	5.00	103.29	10.0189
01001	10.47 %	2015	5.00	103.325	10.0143
01001	10.47 %	2015	5.00	103.31	10.0163
01001	10.47 %	2015	10.00	103.30	10.0176
01001	10.47 %	2015	5.00	103.305	10.0169
01001	10.47 %	2015	5.00	103.30	10.0176
01001	10.47 %	2015	5.00	103.31	10.0163
01001	10.47 %	2015	10.00	103.30	10.0176
01001	10.47 %	2015	5.00	103.27	10.0216
01001	10.47 %	2015	2.23	103.325	10.0143
01001	10.47 %	2015	5.00	103.28	10.0203
01001	10.47 %	2015	5.00	103.31	10.0163
01001	10.47 %	2015	5.00	103.32	10.0149
01001	10.47 %	2015	2.77	103.325	10.0143
01001	10.47 %	2015	5.00	103.30	10.0176
01001	10.47 %	2015	5.00	103.31	10.0163

01001	10.47 %	2015	5.00	103.30	10.0176
01001	10.47 %	2015	5.00	103.31	10.0163
01001	10.47 %	2015	5.00	103.285	10.0196
01001	10.47 %	2015	5.00	103.31	10.0163
01001	10.47 %	2015	5.00	103.32	10.0149
01001	10.47 %	2015	5.00	103.27	10.0216
85007	11.50 %	2015	25.00	109.45	10.2119
00015	11.43 %	2015	5.00	110.10	10.0715
00015	11.43 %	2015	5.00	110.10	10.0715
00015	11.43 %	2015	10.00	110.12	10.0690
00015	11.43 %	2015	5.00	110.12	10.0690
00015	11.43 %	2015	25.00	110.13	10.0678
00015	11.43 %	2015	5.00	110.10	10.0715
00015	11.43 %	2015	5.00	110.09	10.0728
00015	11.43 %	2015	20.00	110.05	10.0777
00015	11.43 %	2015	5.00	110.13	10.0678
00015	11.43 %	2015	10.00	110.12	10.0690
00015	11.43 %	2015	10.00	110.09	10.0728
00015	11.43 %	2015	5.00	110.00	10.0840
00015	11.43 %	2015	5.00	110.09	10.0728
00015	11.43 %	2015	5.00	110.125	10.0684
00015	11.43 %	2015	5.00	110.10	10.0715
00015	11.43 %	2015	5.00	110.10	10.0715
00015	11.43 %	2015	10.00	110.00	10.0840
00015	11.43 %	2015	5.00	110.05	10.0777
00015	11.43 %	2015	5.00	110.065	10.0759
00015	11.43 %	2015	5.00	110.05	10.0777
00015	11.43 %	2015	5.00	110.05	10.0777
00015	11.43 %	2015	5.00	110.13	10.0678
00015	11.43 %	2015	5.00	110.105	10.0709
00015	11.43 %	2015	5.00	110.12	10.0690
00015	11.43 %	2015	5.00	110.125	10.0684
00015	11.43 %	2015	5.00	110.00	10.0840
00015	11.43 %	2015	5.00	110.10	10.0715
00015	11.43 %	2015	5.00	110.10	10.0715
00015	11.43 %	2015	5.00	110.125	10.0684
00015	11.43 %	2015	10.00	110.13	10.0678
00015	11.43 %	2015	25.00	110.13	10.0678
00015	11.43 %	2015	5.00	110.06	10.0765
00015	11.43 %	2015	25.00	110.13	10.0678
01003	10.71 %	2016	5.00	104.76	10.0814
01003	10.71 %	2016	15.00	104.90	10.0636
01003	10.71 %	2016	10.00	104.90	10.0636
01003	10.71 %	2016	5.00	104.85	10.0700
01004	10.45 %	2018	4.83	102.48	10.1373
01004	10.45 %	2018	0.17	102.48	10.1373
00008	10.70 %	2020	2.00	104.05	10.2086
00008	10.70 %	2020	2.00	103.90	10.2261
00018	11.60 %	2020	5.00	111.05	10.2766
00018	11.60 %	2020	5.00	111.00	10.2821
00018	11.60 %	2020	5.00	111.03	10.2788
00018	11.60 %	2020	5.00	111.03	10.2788
00018	11.60 %	2020	5.00	111.04	10.2777
00018	11.60 %	2020	5.00	111.00	10.2821
00018	11.60 %	2020	5.00	111.00	10.2821
Total			3804.731		

B. State Government Securities

Contract Date : June 14, 2001			
95206	14.00% GUJARAT S.D.L.		
2005	0.0037	116.50	8.9339
97262	12.30% TAMILNADU LOAN		
2007	0.63	109.91	10.1288
Total	0.6337		

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 13, 2001			
03/07/2001	0.20	99.6240	6.8690
Contract Date : June 14, 2001			
03/07/2001	0.346	99.6240	7.2306
23/07/2001	8.00	99.2313	7.2301
23/07/2001	25.00	99.2197	7.3401
17/08/2001	6.00	98.7020	7.4795
07/09/2001	40.00	98.2834	7.4795
07/09/2001	30.00	98.2834	7.4795
07/09/2001	12.50	98.2834	7.4795
07/09/2001	12.50	98.2834	7.4795
Total	134.546		

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

Contract Date : June 14, 2001			
19/07/2001	20.00	99.3001	7.3303
16/08/2001	0.45	98.6800	7.7287
Total	20.45		

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

Contract Date : June 13, 2001			
04/10/2001	15.00	97.6918	7.6109
17/05/2002	10.00	93.0817	8.0042
Contract Date : June 14, 2001			
06/09/2001	5.00	98.3033	7.4793
07/03/2002	5.91	94.3935	8.1277
07/03/2002	2.36	94.4585	8.0280
21/03/2002	20.00	94.2179	7.9780
08/04/2002	10.00	93.8330	8.0279
02/05/2002	3.00	93.2924	8.1277
17/05/2002	0.08	93.1217	7.9781
17/05/2002	5.00	93.0657	8.0479
17/05/2002	20.00	93.0737	8.0380
17/05/2002	5.00	93.0737	8.0380
31/05/2002	10.00	92.8067	8.0379
31/05/2002	5.00	92.7984	8.0479
31/05/2002	10.00	92.8150	8.0279
31/05/2002	5.00	92.8150	8.0279
31/05/2002	25.00	92.8150	8.0279
31/05/2002	16.145	92.7984	8.0479
Total	172.495		

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					
97010	11.19 % 2005	6.50	100.00	9.50	2
98025	12.60 % 2018(ON TAP)	15.00	100.00	9.50	2
98013	11.55 % 2001	25.00	100.15	7.20	1
98013	11.55 % 2001	25.00	100.15	7.20	1
94009	11.75 % 2001	50.00	100.68	7.45	4
94009	11.75 % 2001	50.00	100.68	7.45	4
94009	11.75 % 2001	50.00	100.68	7.45	4
87006	11.00 % 2002	10.00	102.25	7.25	4
87006	11.00 % 2002	10.00	102.25	7.25	4
87006	11.00 % 2002	10.00	102.25	7.25	4
87006	11.00 % 2002	10.00	102.25	7.25	4
87006	11.00 % 2002	10.00	102.25	7.25	4
98022	11.98 % 2004	26.35	108.85	6.95	1
97010	11.19 % 2005	25.00	108.20	7.50	1
97010	11.19 % 2005	25.00	108.20	7.50	1
97010	11.19 % 2005	25.00	108.20	7.50	1
97010	11.19 % 2005	25.00	108.20	7.50	1
00013	11.00 % 2006	25.00	108.40	7.20	1
98009	11.90 % 2007	25.00	112.30	7.20	1
98009	11.90 % 2007	25.00	112.30	7.20	1
98009	11.90 % 2007	44.00	112.30	7.10	4
98009	11.90 % 2007	44.00	112.30	7.10	4
98009	11.90 % 2007	20.00	112.30	7.15	1
98009	11.90 % 2007	20.00	112.30	7.15	1
98009	11.90 % 2007	24.00	112.30	7.15	1
98009	11.90 % 2007	20.00	112.30	7.15	1
98009	11.90 % 2007	75.00	112.30	7.30	1
98007	12.00 % 2008	10.00	111.95	7.00	14
98007	12.00 % 2008	15.00	111.95	7.00	14
00010	10.95 % 2011	5.00	107.70	7.25	1
00010	10.95 % 2011	5.00	107.70	7.25	1
00010	10.95 % 2011	5.00	107.70	7.25	1
00010	10.95 % 2011	5.00	107.70	7.25	1
00010	10.95 % 2011	5.00	107.70	7.25	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
01003	10.71 % 2016	5.00	104.80	7.05	1
00008	10.70 % 2020	5.00	103.75	7.05	1
00008	10.70 % 2020	5.00	103.75	7.05	1

00008	10.70 %	2020	5.00	103.75	7.05	1
00008	10.70 %	2020	5.00	103.75	7.05	1
Total			839.85			

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

20.00

98.7821

7.00

4

Total

20.00

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

NIL

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

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 14 June 2001