

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 15 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				
98008	11.50 % 2004	5.00	106.91	8.7479
90009	11.25 % 2005	10.00	107.93	8.8497
90009	11.25 % 2005	10.00	107.93	8.8497
00017	11.50 % 2011	5.00	111.28	9.7524
00017	11.50 % 2011	5.00	111.28	9.7524
01001	10.47 % 2015	5.00	103.33	10.0136
00015	11.43 % 2015	5.00	110.11	10.0703
Contract Date : June 14, 2001				
97009	10.85 % 2001	5.00	100.28	8.3797
94003	12.50 % 2004	1.83	109.00	8.7626
94003	12.50 % 2004	5.00	109.29	8.6494
94003	12.50 % 2004	5.00	109.30	8.6455
94003	12.50 % 2004	5.00	109.305	8.6435
94003	12.50 % 2004	20.00	109.32	8.6377
94003	12.50 % 2004	5.00	109.295	8.6474
94003	12.50 % 2004	5.00	109.30	8.6455
94003	12.50 % 2004	10.00	109.30	8.6455
98008	11.50 % 2004	10.00	106.85	8.7684
98008	11.50 % 2004	5.00	106.87	8.7608
00007	9.90 % 2005	5.00	103.60	8.7726
97010	11.19 % 2005	5.00	108.31	8.7565
99008	11.68 % 2006	10.00	110.58	8.9247
99008	11.68 % 2006	10.00	110.60	8.9198
99008	11.68 % 2006	5.00	110.60	8.9198
92003	12.50 % 2007	10.00	113.77	9.3541
98009	11.90 % 2007	5.00	112.38	9.1549
98009	11.90 % 2007	5.00	112.43	9.1446
98007	12.00 % 2008	5.00	111.92	9.5895
88008	11.50 % 2008	5.00	109.51	9.5896
88008	11.50 % 2008	10.00	109.45	9.6009
00016	11.40 % 2008	5.00	110.30	9.3958
00016	11.40 % 2008	5.00	110.31	9.3940
00016	11.40 % 2008	5.00	110.34	9.3885
00016	11.40 % 2008	5.00	110.34	9.3885
00016	11.40 % 2008	25.00	110.31	9.3940
00016	11.40 % 2008	5.00	110.30	9.3958
00016	11.40 % 2008	10.00	110.32	9.3921
00016	11.40 % 2008	5.00	110.38	9.3812
00016	11.40 % 2008	5.00	110.37	9.3831

00016	11.40	%	2008	5.00	110.35	9.3867
00016	11.40	%	2008	10.00	110.31	9.3940
00016	11.40	%	2008	5.00	110.34	9.3885
00016	11.40	%	2008	5.00	110.38	9.3812
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	110.34	9.3885
00016	11.40	%	2008	5.00	110.35	9.3867
00016	11.40	%	2008	5.00	110.37	9.3831
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	110.365	9.3840
00016	11.40	%	2008	6.00	110.29	9.3976
00016	11.40	%	2008	5.00	110.35	9.3867
00016	11.40	%	2008	5.00	110.35	9.3867
00016	11.40	%	2008	5.00	110.35	9.3867
00016	11.40	%	2008	5.00	110.36	9.3849
00016	11.40	%	2008	5.00	110.29	9.3976
98023	12.25	%	2008	0.24	113.30	9.6465
98023	12.25	%	2008	0.65	112.42	9.8054
99006	11.99	%	2009	10.00	112.09	9.7383
99006	11.99	%	2009	5.00	112.10	9.7366
89009	11.50	%	2009	10.00	109.50	9.7474
79002	7.00	%	2009	1.00	86.23	9.5065
79002	7.00	%	2009	1.00	86.09	9.5345
99004	12.29	%	2010	5.00	113.15	9.9760
99004	12.29	%	2010	5.00	113.19	9.9696
99004	12.29	%	2010	10.00	113.19	9.9696
98015	12.25	%	2010	5.00	113.15	10.0051
00014	11.30	%	2010	5.00	109.92	9.6369
00014	11.30	%	2010	5.00	109.93	9.6353
00014	11.30	%	2010	5.00	109.91	9.6384
00014	11.30	%	2010	5.00	109.93	9.6353
00014	11.30	%	2010	5.00	109.93	9.6353
00014	11.30	%	2010	5.00	109.93	9.6353
00014	11.30	%	2010	5.00	109.96	9.6306
00014	11.30	%	2010	5.00	109.96	9.6306
00014	11.30	%	2010	5.00	109.92	9.6369
00014	11.30	%	2010	10.00	109.91	9.6384
00014	11.30	%	2010	5.00	109.93	9.6353
00014	11.30	%	2010	5.00	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	109.90	9.6400
00014	11.30	%	2010	10.00	109.91	9.6384
00014	11.30	%	2010	10.00	109.92	9.6369
00014	11.30	%	2010	5.00	109.93	9.6353
00014	11.30	%	2010	5.00	109.92	9.6369
00014	11.30	%	2010	5.00	109.94	9.6337
00014	11.30	%	2010	5.00	109.94	9.6337
00014	11.30	%	2010	5.00	109.94	9.6337
99005	12.32	%	2011	0.06	113.90	10.0303
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	10.00	107.70	9.7243
00017	11.50 %	2011	5.00	112.85	9.5287
00017	11.50 %	2011	5.00	111.29	9.7506
00017	11.50 %	2011	5.00	111.245	9.7571
00017	11.50 %	2011	10.00	111.21	9.7621
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	111.24	9.7578
00017	11.50 %	2011	5.00	111.26	9.7550
00017	11.50 %	2011	10.00	111.22	9.7607
00017	11.50 %	2011	5.00	111.28	9.7521
00017	11.50 %	2011	5.00	111.22	9.7607
00017	11.50 %	2011	5.00	111.20	9.7636
00017	11.50 %	2011	5.00	111.21	9.7621
00017	11.50 %	2011	5.00	111.21	9.7621
00017	11.50 %	2011	5.00	111.25	9.7564
00017	11.50 %	2011	5.00	111.25	9.7564
00017	11.50 %	2011	5.00	111.25	9.7564
00017	11.50 %	2011	5.00	111.25	9.7564
00017	11.50 %	2011	5.00	111.25	9.7564
00017	11.50 %	2011	5.00	111.255	9.7557
00017	11.50 %	2011	10.00	111.25	9.7564
00017	11.50 %	2011	10.00	111.21	9.7621
00017	11.50 %	2011	10.00	111.21	9.7621
00017	11.50 %	2011	5.00	111.00	9.7924
00017	11.50 %	2011	5.00	111.08	9.7809
00017	11.50 %	2011	25.00	111.21	9.7621
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	111.21	9.7621
00017	11.50 %	2011	5.00	111.24	9.7578
00017	11.50 %	2011	5.00	111.28	9.7521
00017	11.50 %	2011	5.00	111.28	9.7521
00017	11.50 %	2011	5.00	111.28	9.7521
00017	11.50 %	2011	5.00	111.28	9.7521
00017	11.50 %	2011	5.00	111.27	9.7535
00017	11.50 %	2011	5.00	111.28	9.7521
84005	10.25 %	2012	2.00	102.50	9.8704
00012	11.03 %	2012	5.00	108.09	9.8140
00012	11.03 %	2012	20.00	108.15	9.8055
00012	11.03 %	2012	5.00	108.185	9.8005
00012	11.03 %	2012	5.00	108.10	9.8126
00012	11.03 %	2012	5.00	108.16	9.8041
00012	11.03 %	2012	5.00	108.10	9.8126
00012	11.03 %	2012	5.00	108.10	9.8126
00012	11.03 %	2012	5.00	108.10	9.8126
00012	11.03 %	2012	5.00	108.17	9.8026
00012	11.03 %	2012	5.00	108.07	9.8168
00012	11.03 %	2012	5.00	108.09	9.8140
00012	11.03 %	2012	2.00	108.035	9.8218
00012	11.03 %	2012	5.00	108.09	9.8140
82005	9.00 %	2013	1.00	96.65	9.4729
82005	9.00 %	2013	1.00	95.10	9.7001
01005	9.81 %	2013	1.00	100.35	9.7586
99020	11.83 %	2014	10.00	111.76	10.1988

99020	11.83 %	2014	5.00	111.80	10.1937
01001	10.47 %	2015	5.00	103.315	10.0156
01001	10.47 %	2015	5.00	103.30	10.0176
01001	10.47 %	2015	5.00	103.32	10.0149
01001	10.47 %	2015	10.00	103.315	10.0156
01001	10.47 %	2015	5.00	103.33	10.0136
01001	10.47 %	2015	5.00	103.32	10.0149
01001	10.47 %	2015	5.00	103.36	10.0096
01001	10.47 %	2015	5.00	103.32	10.0149
01001	10.47 %	2015	5.00	103.32	10.0149
01001	10.47 %	2015	1.00	103.45	9.9977
01001	10.47 %	2015	0.15	103.55	9.9845
00009	10.79 %	2015	1.00	104.50	10.1765
00009	10.79 %	2015	1.00	104.40	10.1897
85007	11.50 %	2015	10.00	109.365	10.2227
85007	11.50 %	2015	0.50	109.00	10.2693
85007	11.50 %	2015	10.00	109.35	10.2246
85007	11.50 %	2015	2.00	108.91	10.2808
85007	11.50 %	2015	1.00	109.05	10.2629
00015	11.43 %	2015	5.00	110.155	10.0646
00015	11.43 %	2015	5.00	110.185	10.0609
00015	11.43 %	2015	5.00	110.19	10.0603
00015	11.43 %	2015	5.00	110.19	10.0603
00015	11.43 %	2015	5.00	110.19	10.0603
00015	11.43 %	2015	5.00	110.18	10.0615
00015	11.43 %	2015	5.00	110.15	10.0653
00015	11.43 %	2015	5.00	110.15	10.0653
00015	11.43 %	2015	5.00	110.15	10.0653
00015	11.43 %	2015	5.00	110.15	10.0653
00015	11.43 %	2015	5.00	110.18	10.0615
00015	11.43 %	2015	5.00	110.11	10.0703
00015	11.43 %	2015	10.00	110.13	10.0678
00015	11.43 %	2015	5.00	110.18	10.0615
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	110.13	10.0678
01003	10.71 %	2016	5.00	104.80	10.0763
01003	10.71 %	2016	5.00	104.79	10.0776
01003	10.71 %	2016	5.00	104.74	10.0839
01003	10.71 %	2016	5.00	104.74	10.0839
01003	10.71 %	2016	5.00	104.74	10.0839
01003	10.71 %	2016	5.00	104.74	10.0839
01003	10.71 %	2016	5.00	104.75	10.0826
01003	10.71 %	2016	10.00	104.72	10.0864
01004	10.45 %	2018	5.00	102.75	10.1042
01004	10.45 %	2018	10.00	102.55	10.1287
01004	10.45 %	2018	5.00	102.70	10.1103
00008	10.70 %	2020	5.00	103.75	10.2437
00008	10.70 %	2020	3.00	103.45	10.2789
00018	11.60 %	2020	5.00	111.04	10.2777
00018	11.60 %	2020	5.00	111.055	10.2761
00018	11.60 %	2020	5.00	111.01	10.2810
00018	11.60 %	2020	5.00	111.05	10.2766
00018	11.60 %	2020	10.00	111.07	10.2744
00018	11.60 %	2020	0.10	111.30	10.2492

01006	10.25 %	2021	1.50	101.12	10.1173
01006	10.25 %	2021	2.00	101.05	10.1254
01006	10.25 %	2021	5.00	101.05	10.1254
01006	10.25 %	2021	1.00	101.12	10.1173
Contract Date : June 15, 2001					
98013	11.55 %	2001	5.00	100.14	8.2998
97009	10.85 %	2001	15.00	100.31	8.0832
97011	11.15 %	2002	5.00	103.165	8.3242
97011	11.15 %	2002	10.00	103.17	8.3199
97011	11.15 %	2002	5.00	103.17	8.3199
97011	11.15 %	2002	5.00	103.17	8.3199
97011	11.15 %	2002	10.00	103.17	8.3199
97011	11.15 %	2002	10.00	103.17	8.3199
98004	11.10 %	2003	1.351	104.20	8.5317
94003	12.50 %	2004	5.00	109.31	8.6383
94003	12.50 %	2004	5.00	109.32	8.6344
94003	12.50 %	2004	5.00	109.32	8.6344
94003	12.50 %	2004	5.00	109.315	8.6364
94003	12.50 %	2004	10.00	109.31	8.6383
94003	12.50 %	2004	5.00	109.32	8.6344
94003	12.50 %	2004	5.00	109.32	8.6344
94003	12.50 %	2004	10.00	109.32	8.6344
94003	12.50 %	2004	5.00	109.32	8.6344
94003	12.50 %	2004	10.00	109.32	8.6344
98008	11.50 %	2004	5.00	106.90	8.7470
98008	11.50 %	2004	5.00	106.90	8.7470
98022	11.98 %	2004	5.00	108.90	8.7466
98022	11.98 %	2004	5.00	108.90	8.7466
00007	9.90 %	2005	5.00	103.62	8.7657
85006	10.50 %	2005	15.00	105.35	8.8556
85006	10.50 %	2005	20.00	105.35	8.8556
97010	11.19 %	2005	5.00	108.35	8.7441
97010	11.19 %	2005	5.00	108.34	8.7469
97010	11.19 %	2005	5.00	108.335	8.7483
99008	11.68 %	2006	5.00	110.62	8.9137
99008	11.68 %	2006	5.00	110.61	8.9161
99008	11.68 %	2006	10.00	110.64	8.9088
99008	11.68 %	2006	5.00	110.64	8.9088
99008	11.68 %	2006	10.00	110.65	8.9064
98005	11.75 %	2006	5.00	110.87	8.9261
98005	11.75 %	2006	5.00	110.87	8.9261
98005	11.75 %	2006	5.61	110.85	8.9309
98005	11.75 %	2006	5.00	110.88	8.9236
00013	11.00 %	2006	5.00	108.50	8.8918
98009	11.90 %	2007	5.00	112.45	9.1395
98009	11.90 %	2007	2.50	112.50	9.1292
98009	11.90 %	2007	5.00	112.48	9.1333
98009	11.90 %	2007	5.00	112.48	9.1333
98009	11.90 %	2007	5.00	112.48	9.1333
98009	11.90 %	2007	5.00	112.475	9.1343
98009	11.90 %	2007	5.00	112.47	9.1354
98009	11.90 %	2007	10.00	112.45	9.1395
98007	12.00 %	2008	10.00	111.96	9.5813
88008	11.50 %	2008	15.00	109.50	9.5909
98018	12.22 %	2008	5.00	113.30	9.5915

00016	11.40	%	2008	10.00	110.34	9.3880
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.38	9.3808
00016	11.40	%	2008	5.00	110.38	9.3808
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.38	9.3808
00016	11.40	%	2008	5.00	110.35	9.3862
00016	11.40	%	2008	5.00	110.35	9.3862
00016	11.40	%	2008	10.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.40	9.3771
00016	11.40	%	2008	5.00	110.39	9.3789
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	10.00	110.33	9.3898
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.39	9.3789
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.41	9.3753
00016	11.40	%	2008	10.00	110.34	9.3880
00016	11.40	%	2008	5.00	110.35	9.3862
00016	11.40	%	2008	5.00	110.38	9.3808
00016	11.40	%	2008	10.00	110.38	9.3808
00016	11.40	%	2008	5.00	110.34	9.3880
00016	11.40	%	2008	5.00	110.34	9.3880
00016	11.40	%	2008	10.00	110.38	9.3808
00016	11.40	%	2008	5.00	110.38	9.3808
00016	11.40	%	2008	5.00	110.37	9.3826
00016	11.40	%	2008	5.00	110.34	9.3880
00016	11.40	%	2008	5.00	110.385	9.3798
00016	11.40	%	2008	10.00	110.38	9.3808
00016	11.40	%	2008	5.00	110.31	9.3935
00016	11.40	%	2008	20.00	110.35	9.3862
99006	11.99	%	2009	5.00	112.17	9.7240
99006	11.99	%	2009	5.00	112.18	9.7223
99006	11.99	%	2009	5.00	112.17	9.7240
99006	11.99	%	2009	10.00	112.19	9.7206
99006	11.99	%	2009	5.00	112.15	9.7274
99006	11.99	%	2009	10.00	112.19	9.7206
99006	11.99	%	2009	5.00	112.19	9.7206
99006	11.99	%	2009	5.00	112.17	9.7240
99006	11.99	%	2009	10.00	112.15	9.7274
99006	11.99	%	2009	5.00	112.16	9.7257
99006	11.99	%	2009	5.00	112.16	9.7257
99006	11.99	%	2009	5.00	112.19	9.7206
89009	11.50	%	2009	15.00	109.75	9.7037
89009	11.50	%	2009	20.00	109.25	9.7903
89009	11.50	%	2009	20.00	109.25	9.7903
89009	11.50	%	2009	10.00	109.25	9.7903
99004	12.29	%	2010	5.00	113.32	9.9483
99004	12.29	%	2010	5.00	113.32	9.9483
99004	12.29	%	2010	10.00	113.33	9.9467
99004	12.29	%	2010	5.00	113.30	9.9515
99004	12.29	%	2010	50.00	113.35	9.9434

99004	12.29	%	2010	10.00	113.38	9.9386
99004	12.29	%	2010	5.00	113.34	9.9450
99004	12.29	%	2010	5.00	113.37	9.9402
99004	12.29	%	2010	15.00	113.32	9.9483
98015	12.25	%	2010	10.00	113.20	9.9970
98015	12.25	%	2010	15.00	113.20	9.9970
98015	12.25	%	2010	25.00	113.22	9.9939
00014	11.30	%	2010	10.00	109.96	9.6304
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.96	9.6304
00014	11.30	%	2010	5.00	109.96	9.6304
00014	11.30	%	2010	5.00	109.96	9.6304
00014	11.30	%	2010	5.00	109.96	9.6304
00014	11.30	%	2010	5.00	109.96	9.6304
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.98	9.6272
00014	11.30	%	2010	25.00	109.94	9.6335
00014	11.30	%	2010	2.00	110.00	9.6241
00014	11.30	%	2010	5.00	109.96	9.6304
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.97	9.6288
00014	11.30	%	2010	5.00	109.91	9.6382
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.945	9.6327
00014	11.30	%	2010	5.00	109.95	9.6319
00014	11.30	%	2010	5.00	109.92	9.6366
00014	11.30	%	2010	5.00	109.92	9.6366
00014	11.30	%	2010	10.00	109.90	9.6398
00014	11.30	%	2010	1.00	109.51	9.7011
00014	11.30	%	2010	5.00	109.97	9.6288
00014	11.30	%	2010	10.00	109.97	9.6288
00014	11.30	%	2010	5.00	109.94	9.6335
00014	11.30	%	2010	5.00	109.92	9.6366
00014	11.30	%	2010	5.00	109.92	9.6366
00014	11.30	%	2010	5.00	109.98	9.6272
99005	12.32	%	2011	10.00	113.69	10.0616
99005	12.32	%	2011	10.00	113.80	10.0450
99005	12.32	%	2011	5.00	113.79	10.0465
99005	12.32	%	2011	5.00	113.80	10.0450
99005	12.32	%	2011	10.00	113.78	10.0480
99005	12.32	%	2011	5.00	113.80	10.0450
99005	12.32	%	2011	5.00	113.80	10.0450
99005	12.32	%	2011	10.00	113.80	10.0450
99005	12.32	%	2011	10.00	113.80	10.0450
99005	12.32	%	2011	5.00	113.79	10.0465
99005	12.32	%	2011	5.00	113.79	10.0465
00010	10.95	%	2011	5.00	107.79	9.7105
00010	10.95	%	2011	5.00	107.79	9.7105
00010	10.95	%	2011	5.00	107.79	9.7105
00010	10.95	%	2011	5.00	107.78	9.7120
00010	10.95	%	2011	5.00	107.78	9.7120

00010	10.95 %	2011	5.00	107.80	9.7089
00017	11.50 %	2011	5.00	111.33	9.7446
00017	11.50 %	2011	5.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.25	9.7561
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.33	9.7446
00017	11.50 %	2011	10.00	111.335	9.7438
00017	11.50 %	2011	5.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.25	9.7561
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.26	9.7546
00017	11.50 %	2011	5.00	111.335	9.7438
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.26	9.7546
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	10.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	10.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.33	9.7446
00017	11.50 %	2011	5.00	111.25	9.7561
00017	11.50 %	2011	10.00	111.33	9.7446
00017	11.50 %	2011	5.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.33	9.7446
00017	11.50 %	2011	5.00	111.35	9.7417
00017	11.50 %	2011	5.00	111.21	9.7618
00017	11.50 %	2011	10.00	111.27	9.7532
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.24	9.7575
00017	11.50 %	2011	5.00	111.29	9.7503
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	5.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.27	9.7532
00017	11.50 %	2011	5.00	111.26	9.7546
00017	11.50 %	2011	5.00	111.30	9.7489
00017	11.50 %	2011	5.00	111.33	9.7446
00017	11.50 %	2011	25.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.31	9.7474
00017	11.50 %	2011	15.00	111.33	9.7446
00017	11.50 %	2011	5.00	111.24	9.7575
00017	11.50 %	2011	5.00	111.25	9.7561
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.32	9.7460
00017	11.50 %	2011	5.00	111.32	9.7460

84005	10.25 %	2012	2.00	102.00	9.9449
00012	11.03 %	2012	10.00	108.17	9.8025
00012	11.03 %	2012	10.00	108.16	9.8040
00012	11.03 %	2012	5.00	108.17	9.8025
00012	11.03 %	2012	5.00	108.16	9.8040
00012	11.03 %	2012	10.00	108.16	9.8040
00012	11.03 %	2012	5.00	108.09	9.8139
00012	11.03 %	2012	5.00	108.18	9.8011
00012	11.03 %	2012	5.00	108.17	9.8025
00012	11.03 %	2012	10.00	108.15	9.8054
00012	11.03 %	2012	5.00	108.12	9.8096
00012	11.03 %	2012	5.00	108.14	9.8068
00012	11.03 %	2012	5.00	108.15	9.8054
00012	11.03 %	2012	5.00	108.19	9.7997
00012	11.03 %	2012	5.00	108.19	9.7997
99020	11.83 %	2014	5.00	111.90	10.1807
01001	10.47 %	2015	5.00	103.37	10.0083
01001	10.47 %	2015	5.00	103.35	10.0110
01001	10.47 %	2015	10.00	103.37	10.0083
01001	10.47 %	2015	5.00	103.37	10.0083
01001	10.47 %	2015	5.00	103.36	10.0096
01001	10.47 %	2015	20.00	103.36	10.0096
01001	10.47 %	2015	0.74	103.30	10.0176
01001	10.47 %	2015	2.00	103.40	10.0043
01001	10.47 %	2015	5.00	103.37	10.0083
01001	10.47 %	2015	5.00	103.38	10.0070
01001	10.47 %	2015	1.00	103.40	10.0043
01001	10.47 %	2015	5.00	103.37	10.0083
01001	10.47 %	2015	5.00	103.34	10.0123
01001	10.47 %	2015	5.00	103.38	10.0070
01001	10.47 %	2015	5.00	103.36	10.0096
00015	11.43 %	2015	5.00	110.18	10.0615
00015	11.43 %	2015	5.00	110.19	10.0602
00015	11.43 %	2015	10.00	110.17	10.0627
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	20.00	110.17	10.0627
00015	11.43 %	2015	5.00	110.18	10.0615
00015	11.43 %	2015	5.00	110.12	10.0689
00015	11.43 %	2015	5.00	110.22	10.0565
00015	11.43 %	2015	5.00	110.15	10.0652
00015	11.43 %	2015	5.00	110.00	10.0839
00015	11.43 %	2015	15.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.19	10.0602
00015	11.43 %	2015	5.00	110.185	10.0608
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.21	10.0577
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.20	10.0590
00015	11.43 %	2015	5.00	110.18	10.0615
01003	10.71 %	2016	10.00	104.75	10.0826
01003	10.71 %	2016	5.00	104.81	10.0750

01004	10.45 %	2018	5.00	102.76	10.1030
01004	10.45 %	2018	5.00	102.70	10.1103
00008	10.70 %	2020	2.00	104.00	10.2144
00008	10.70 %	2020	3.00	103.00	10.3321
00018	11.60 %	2020	2.40	111.15	10.2656
00018	11.60 %	2020	10.00	111.06	10.2755
00018	11.60 %	2020	10.00	111.06	10.2755
00018	11.60 %	2020	5.00	111.10	10.2711
01006	10.25 %	2021	5.00	101.10	10.1195
01006	10.25 %	2021	5.00	101.00	10.1312
Total			3082.631		

B. State Government Securities

Contract Date : June 14, 2001

97262	12.30% TAMILNADU LOAN				
	2007	0.17	109.91	10.1288	
97255	12.30% HARYANA STATE				
	DEVELOPMENT LOAN 2007	0.1062	109.75	10.1617	
97254	12.30% GUJARAT STATE				
	DEVELOPMENT LOAN 2007	0.0476	109.75	10.1617	
97257	12.30 % KARNATAKA SDL				
	2007	0.0585	109.75	10.1617	
97261	12.30 % PUNJAB LOAN 2007	0.0738	109.75	10.1617	
97262	12.30% TAMILNADU LOAN				
	2007	0.1287	109.75	10.1617	
97258	12.30% KERALA STATE				
	DEVELOPMENT LOAN 2007	0.124	109.75	10.1617	
97259	12.30% MADHYA PRADESH SDL				
	2007	0.1722	109.75	10.1617	
91247	12.00% MAHARASHTRA S.D.				
	2011	0.0225	111.40	10.1940	
91247	12.00% MAHARASHTRA S.D.				
	2011	0.04	111.40	10.1940	
Total			0.9435		

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 14, 2001

03/07/2001	1.00	99.6437	6.8504
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Contract Date : June 15, 2001

23/07/2001	6.00	99.2498	7.2404
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Total	7.00		
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(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : June 15, 2001

16/08/2001	0.40	98.7007	7.7286
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Total	0.40		
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(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : June 14, 2001

31/05/2002	7.00	92.8422	7.9952
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II. REPO Transactions *
(Other than with RBI)

11

97011	11.15	%	2002	15.00	103.16	7.40	3
97011	11.15	%	2002	15.00	103.16	7.40	3
97011	11.15	%	2002	15.00	103.16	7.40	3
97011	11.15	%	2002	15.00	103.16	7.40	3
97011	11.15	%	2002	10.00	103.16	7.50	3
97011	11.15	%	2002	10.00	103.16	7.50	3
97011	11.15	%	2002	10.00	103.16	7.50	3
97011	11.15	%	2002	10.00	103.16	7.50	3
97011	11.15	%	2002	25.00	103.16	7.40	3
97011	11.15	%	2002	14.70	103.20	7.30	3
94010	11.55	%	2002(INSTAL	20.00	104.10	9.75	92
94010	11.55	%	2002(INSTAL	15.00	104.15	7.55	3
94010	11.55	%	2002(INSTAL	10.00	104.15	7.55	3
94010	11.55	%	2002(INSTAL	15.00	104.10	7.30	3
94010	11.55	%	2002(INSTAL	15.00	104.10	7.30	3
94010	11.55	%	2002(INSTAL	10.00	104.15	7.55	3
98004	11.10	%	2003	20.00	104.25	7.50	1
94003	12.50	%	2004	10.00	109.31	7.50	3
94003	12.50	%	2004	10.00	109.31	7.50	3
94003	12.50	%	2004	10.00	109.31	7.50	3
94003	12.50	%	2004	10.00	109.31	7.50	3
94003	12.50	%	2004	10.00	109.31	7.50	3
00007	9.90	%	2005	19.00	103.65	7.75	3
00007	9.90	%	2005	20.00	103.65	7.60	3
00007	9.90	%	2005	20.00	103.65	7.60	3
00007	9.90	%	2005	20.00	103.65	7.60	3
00011	10.20	%	2005	25.00	104.81	7.50	3
00011	10.20	%	2005	15.00	104.81	7.50	3
00011	10.20	%	2005	25.00	104.81	7.50	3
97010	11.19	%	2005	25.00	108.33	7.70	3
97010	11.19	%	2005	20.00	108.33	7.70	3
97010	11.19	%	2005	10.00	108.33	7.50	3
99008	11.68	%	2006	20.00	110.60	7.50	3
99008	11.68	%	2006	20.00	110.60	7.50	3
99008	11.68	%	2006	10.00	110.62	7.50	3
99008	11.68	%	2006	27.00	110.60	7.60	3
99008	11.68	%	2006	20.00	110.60	7.50	3
99008	11.68	%	2006	27.00	110.60	7.60	3
99008	11.68	%	2006	24.00	110.60	7.50	3
98007	12.00	%	2008	13.00	112.75	7.50	3
98007	12.00	%	2008	13.00	112.75	7.50	3
00016	11.40	%	2008	15.00	110.35	7.55	3
00016	11.40	%	2008	10.00	110.35	7.55	3
00014	11.30	%	2010	45.00	109.90	7.50	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00010	10.95	%	2011	5.00	107.80	7.45	1
00017	11.50	%	2011	25.00	111.30	7.40	3
00017	11.50	%	2011	70.00	111.30	7.45	3
99020	11.83	%	2014	7.75	111.85	7.50	3

99020	11.83 %	2014	10.00	111.85	7.70	3
99020	11.83 %	2014	15.00	111.85	7.70	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
01003	10.71 %	2016	5.00	104.75	7.60	3
Total			1761.45			
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			25.00	93.3885	7.50	3
02/05/2002			28.50	93.3885	7.50	3
02/05/2002			25.00	93.3885	7.40	3
02/05/2002			25.00	93.3885	7.40	3
02/05/2002			25.00	93.3885	7.40	3
02/05/2002			25.00	93.3885	7.40	3
14/06/2002			15.00	92.6100	7.40	3
Total			168.50			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 15 June 2001

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