

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 22 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 20, 2001				
00016	11.40 % 2008	10.00	111.14	9.2407
00016	11.40 % 2008	10.00	111.12	9.2443
00017	11.50 % 2011	10.00	112.12	9.6299
Contract Date : June 21, 2001				
98013	11.55 % 2001	25.00	100.082	8.5556
98013	11.55 % 2001	5.00	100.09	8.3130
97009	10.85 % 2001	20.00	100.20	8.7174
97011	11.15 % 2002	25.00	103.375	8.1050
97011	11.15 % 2002	5.00	103.36	8.1181
97011	11.15 % 2002	10.00	103.35	8.1268
97011	11.15 % 2002	5.00	103.36	8.1181
98004	11.10 % 2003	10.00	104.45	8.3612
98004	11.10 % 2003	10.00	104.51	8.3257
98004	11.10 % 2003	0.30	104.57	8.2901
97008	11.83 % 2003	5.00	106.50	8.3415
97008	11.83 % 2003	5.00	106.50	8.3415
97008	11.83 % 2003	5.00	106.50	8.3415
97008	11.83 % 2003	5.00	106.50	8.3415
94003	12.50 % 2004	5.00	109.72	8.4584
94003	12.50 % 2004	5.00	109.68	8.4740
94003	12.50 % 2004	5.00	109.72	8.4584
94003	12.50 % 2004	10.00	109.68	8.4740
94003	12.50 % 2004	1.29	109.75	8.4467
94003	12.50 % 2004	5.00	109.70	8.4662
94003	12.50 % 2004	5.00	109.70	8.4662
94003	12.50 % 2004	10.00	109.71	8.4623
94003	12.50 % 2004	5.00	109.71	8.4623
94003	12.50 % 2004	10.00	109.71	8.4623
94003	12.50 % 2004	5.00	109.70	8.4662
94003	12.50 % 2004	10.00	109.72	8.4584
94003	12.50 % 2004	10.00	109.72	8.4584
94003	12.50 % 2004	5.00	109.72	8.4584
94003	12.50 % 2004	5.00	109.67	8.4779
98017	11.95 % 2004	1.50	109.15	8.5146
98022	11.98 % 2004	5.00	109.44	8.5478
00007	9.90 % 2005	10.00	104.30	8.5544
95006	14.00 % 2005	0.03	116.70	8.9045
90009	11.25 % 2005	5.00	108.60	8.6441
00011	10.20 % 2005	5.00	105.48	8.5696

00011	10.20	%	2005	5.00	105.50	8.5638
00011	10.20	%	2005	5.00	105.50	8.5638
00011	10.20	%	2005	5.00	105.49	8.5667
97010	11.19	%	2005	10.00	108.95	8.5704
97010	11.19	%	2005	5.00	108.95	8.5704
97010	11.19	%	2005	5.00	108.96	8.5676
97010	11.19	%	2005	5.00	108.96	8.5676
97010	11.19	%	2005	5.00	108.96	8.5676
97010	11.19	%	2005	5.00	108.97	8.5649
97010	11.19	%	2005	5.00	108.91	8.5814
97010	11.19	%	2005	5.00	108.895	8.5856
95012	14.00	%	2005 (INSTA	10.00	116.92	9.0756
99008	11.68	%	2006	5.00	111.40	8.7166
99008	11.68	%	2006	5.00	111.39	8.7190
99008	11.68	%	2006	5.00	111.37	8.7239
99008	11.68	%	2006	5.00	111.38	8.7215
99008	11.68	%	2006	5.00	111.38	8.7215
99008	11.68	%	2006	5.00	111.38	8.7215
98005	11.75	%	2006	10.00	111.60	8.7416
98005	11.75	%	2006	15.00	111.60	8.7416
98005	11.75	%	2006	5.00	111.60	8.7416
98005	11.75	%	2006	5.00	111.55	8.7537
98005	11.75	%	2006	5.00	111.59	8.7440
00013	11.00	%	2006	5.00	109.26	8.7090
00013	11.00	%	2006	5.00	109.24	8.7136
00013	11.00	%	2006	5.00	109.26	8.7090
98009	11.90	%	2007	10.00	113.16	8.9878
98009	11.90	%	2007	5.00	113.16	8.9878
98009	11.90	%	2007	5.00	113.15	8.9898
98009	11.90	%	2007	10.00	113.15	8.9898
98009	11.90	%	2007	5.00	113.14	8.9919
98009	11.90	%	2007	5.00	113.15	8.9898
98009	11.90	%	2007	5.00	113.20	8.9796
98009	11.90	%	2007	5.00	113.20	8.9796
98009	11.90	%	2007	10.00	113.20	8.9796
98009	11.90	%	2007	5.00	113.15	8.9898
84002	9.50	%	2008	1.00	100.67	9.3577
84002	9.50	%	2008	5.00	100.75	9.3414
98007	12.00	%	2008	10.00	112.80	9.4201
00016	11.40	%	2008	10.00	111.37	9.1987
00016	11.40	%	2008	5.00	111.37	9.1987
00016	11.40	%	2008	5.00	111.37	9.1987
00016	11.40	%	2008	5.00	111.38	9.1969
00016	11.40	%	2008	10.00	111.37	9.1987
00016	11.40	%	2008	5.00	111.40	9.1933
00016	11.40	%	2008	5.00	111.35	9.2023
00016	11.40	%	2008	5.00	111.38	9.1969
00016	11.40	%	2008	5.00	111.39	9.1951
00016	11.40	%	2008	5.00	111.15	9.2383
00016	11.40	%	2008	5.00	111.13	9.2419
00016	11.40	%	2008	5.00	111.20	9.2293
00016	11.40	%	2008	10.00	111.30	9.2113
00016	11.40	%	2008	5.00	111.36	9.2005
00016	11.40	%	2008	5.00	111.37	9.1987
00016	11.40	%	2008	10.00	111.20	9.2293

98023	12.25	%	2008	5.00	114.00	9.5166
99006	11.99	%	2009	5.00	113.14	9.5548
99006	11.99	%	2009	5.00	113.13	9.5565
99006	11.99	%	2009	5.00	113.10	9.5616
99006	11.99	%	2009	5.00	113.12	9.5582
99006	11.99	%	2009	5.00	113.12	9.5582
99006	11.99	%	2009	10.00	113.05	9.5701
99006	11.99	%	2009	5.00	113.12	9.5582
99006	11.99	%	2009	5.00	113.05	9.5701
99006	11.99	%	2009	20.00	113.10	9.5616
99006	11.99	%	2009	10.00	113.05	9.5701
99006	11.99	%	2009	10.00	113.05	9.5701
99006	11.99	%	2009	10.00	113.15	9.5531
99006	11.99	%	2009	5.00	113.15	9.5531
99006	11.99	%	2009	5.00	113.14	9.5548
99006	11.99	%	2009	5.00	113.04	9.5718
89009	11.50	%	2009	2.00	109.70	9.7094
79002	7.00	%	2009	8.00	85.10	9.7388
99004	12.29	%	2010	5.00	114.15	9.8128
98015	12.25	%	2010	15.00	114.10	9.8549
00014	11.30	%	2010	10.00	110.95	9.4745
00014	11.30	%	2010	5.00	110.92	9.4792
00014	11.30	%	2010	5.00	110.96	9.4729
00014	11.30	%	2010	15.00	110.92	9.4792
00014	11.30	%	2010	5.00	110.99	9.4683
00014	11.30	%	2010	5.00	110.99	9.4683
00014	11.30	%	2010	5.00	110.99	9.4683
00014	11.30	%	2010	5.00	110.99	9.4683
00014	11.30	%	2010	5.00	110.98	9.4698
00014	11.30	%	2010	5.00	110.98	9.4698
00014	11.30	%	2010	5.00	110.92	9.4792
00014	11.30	%	2010	5.00	110.92	9.4792
00014	11.30	%	2010	5.00	110.91	9.4807
00014	11.30	%	2010	5.00	110.90	9.4823
00014	11.30	%	2010	5.00	110.82	9.4947
00014	11.30	%	2010	5.00	110.95	9.4745
00014	11.30	%	2010	5.00	110.95	9.4745
00014	11.30	%	2010	5.00	110.96	9.4729
00014	11.30	%	2010	5.00	110.91	9.4807
00014	11.30	%	2010	5.00	110.86	9.4885
00014	11.30	%	2010	5.00	110.95	9.4745
99005	12.32	%	2011	5.00	114.75	9.9011
99005	12.32	%	2011	50.00	114.75	9.9011
99005	12.32	%	2011	20.00	114.75	9.9011
99005	12.32	%	2011	5.00	114.75	9.9011
00010	10.95	%	2011	1.00	108.39	9.6184
00010	10.95	%	2011	5.00	108.67	9.5765
00010	10.95	%	2011	5.00	108.67	9.5765
00010	10.95	%	2011	5.00	108.72	9.5691
00017	11.50	%	2011	5.00	112.22	9.6154
00017	11.50	%	2011	5.00	112.22	9.6154
00017	11.50	%	2011	5.00	112.24	9.6125
00017	11.50	%	2011	5.00	112.23	9.6139
00017	11.50	%	2011	5.00	112.22	9.6154
00017	11.50	%	2011	10.00	112.18	9.6210

00017	11.50	%	2011	10.00	112.16	9.6239
00017	11.50	%	2011	5.00	112.25	9.6111
00017	11.50	%	2011	5.00	112.25	9.6111
00017	11.50	%	2011	5.00	112.21	9.6168
00017	11.50	%	2011	5.00	112.20	9.6182
00017	11.50	%	2011	5.00	112.22	9.6154
00017	11.50	%	2011	5.00	112.24	9.6125
00017	11.50	%	2011	5.00	112.22	9.6154
00017	11.50	%	2011	5.00	112.19	9.6196
00017	11.50	%	2011	10.00	112.27	9.6083
00017	11.50	%	2011	5.00	112.20	9.6182
00017	11.50	%	2011	5.00	112.25	9.6111
00017	11.50	%	2011	10.00	112.20	9.6182
00017	11.50	%	2011	10.00	112.14	9.6267
00017	11.50	%	2011	5.00	112.22	9.6154
00017	11.50	%	2011	10.00	112.25	9.6111
00017	11.50	%	2011	5.00	112.30	9.6040
00017	11.50	%	2011	5.00	112.15	9.6253
00017	11.50	%	2011	5.00	112.24	9.6125
00017	11.50	%	2011	5.00	112.22	9.6154
00017	11.50	%	2011	5.00	112.18	9.6210
00017	11.50	%	2011	10.00	112.21	9.6168
00017	11.50	%	2011	5.00	112.16	9.6239
00017	11.50	%	2011	10.00	112.19	9.6196
00017	11.50	%	2011	5.00	112.25	9.6111
00017	11.50	%	2011	5.00	112.20	9.6182
00017	11.50	%	2011	5.00	112.15	9.6253
00017	11.50	%	2011	5.00	112.19	9.6196
84005	10.25	%	2012	1.00	103.70	9.6923
84005	10.25	%	2012	1.00	102.85	9.8175
00012	11.03	%	2012	10.00	108.89	9.7003
00012	11.03	%	2012	50.00	108.841	9.7071
00012	11.03	%	2012	10.00	109.01	9.6834
00012	11.03	%	2012	5.00	109.02	9.6820
00012	11.03	%	2012	15.00	108.842	9.7069
00012	11.03	%	2012	1.00	109.09	9.6722
00012	11.03	%	2012	15.00	108.90	9.6989
00012	11.03	%	2012	10.00	108.842	9.7069
00012	11.03	%	2012	25.00	108.845	9.7066
00012	11.03	%	2012	5.00	109.03	9.6806
00012	11.03	%	2012	13.00	108.842	9.7069
00012	11.03	%	2012	5.00	109.02	9.6820
00012	11.03	%	2012	25.00	108.96	9.6904
00012	11.03	%	2012	5.00	109.02	9.6820
00012	11.03	%	2012	10.00	108.845	9.7066
00012	11.03	%	2012	20.00	109.03	9.6806
00012	11.03	%	2012	5.00	109.03	9.6806
00012	11.03	%	2012	5.00	108.97	9.6890
00012	11.03	%	2012	15.00	108.965	9.6897
00012	11.03	%	2012	5.00	108.845	9.7066
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	108.97	9.6890
00012	11.03	%	2012	10.00	109.00	9.6848
00012	11.03	%	2012	10.00	109.02	9.6820
00012	11.03	%	2012	5.00	109.00	9.6848

00012	11.03	%	2012	10.00	109.01	9.6834
00012	11.03	%	2012	5.00	109.02	9.6820
00012	11.03	%	2012	10.00	108.845	9.7066
00012	11.03	%	2012	5.00	109.02	9.6820
00012	11.03	%	2012	10.00	108.96	9.6904
00012	11.03	%	2012	5.00	108.96	9.6904
00012	11.03	%	2012	10.00	109.02	9.6820
00012	11.03	%	2012	5.00	109.02	9.6820
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	108.95	9.6918
00012	11.03	%	2012	5.00	109.015	9.6827
00012	11.03	%	2012	25.00	108.84	9.7073
00012	11.03	%	2012	40.00	108.842	9.7069
00012	11.03	%	2012	20.00	108.84	9.7073
00012	11.03	%	2012	5.00	109.025	9.6813
00012	11.03	%	2012	5.00	109.03	9.6806
00012	11.03	%	2012	10.00	108.845	9.7066
00012	11.03	%	2012	10.00	108.94	9.6932
00012	11.03	%	2012	35.00	108.85	9.7059
00012	11.03	%	2012	25.00	108.85	9.7059
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	10.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.015	9.6827
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.01	9.6834
00012	11.03	%	2012	5.00	109.01	9.6834
00012	11.03	%	2012	5.00	109.005	9.6841
00012	11.03	%	2012	5.00	108.97	9.6890
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	15.00	108.842	9.7069
00012	11.03	%	2012	15.00	109.02	9.6820
00012	11.03	%	2012	5.00	108.97	9.6890
00012	11.03	%	2012	10.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	5.00	109.05	9.6778
00012	11.03	%	2012	5.00	108.98	9.6876
00012	11.03	%	2012	10.00	109.02	9.6820
00012	11.03	%	2012	10.00	109.02	9.6820
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	20.00	108.845	9.7066
00012	11.03	%	2012	5.00	109.00	9.6848
00012	11.03	%	2012	15.00	108.85	9.7059
00012	11.03	%	2012	10.00	108.97	9.6890
00012	11.03	%	2012	10.00	108.97	9.6890
01005	9.81	%	2013	10.00	100.71	9.7066
01005	9.81	%	2013	20.00	100.77	9.6980
01005	9.81	%	2013	2.00	100.72	9.7052
01005	9.81	%	2013	5.00	100.75	9.7009
01005	9.81	%	2013	3.00	100.78	9.6966
01005	9.81	%	2013	5.00	100.80	9.6938
01005	9.81	%	2013	5.00	100.73	9.7037

01005	9.81 %	2013	5.00	100.80	9.6938
01005	9.81 %	2013	2.00	100.80	9.6938
01005	9.81 %	2013	5.00	100.73	9.7037
01005	9.81 %	2013	5.00	100.73	9.7037
01005	9.81 %	2013	5.00	100.70	9.7080
98021	12.40 %	2013	5.00	115.65	10.1286
84010	10.50 %	2014	2.00	103.68	9.9914
99020	11.83 %	2014	5.00	112.80	10.0655
99020	11.83 %	2014	5.00	112.40	10.1160
99020	11.83 %	2014	0.75	111.65	10.2113
01001	10.47 %	2015	10.00	104.15	9.9054
01001	10.47 %	2015	5.00	104.10	9.9119
01001	10.47 %	2015	5.00	104.10	9.9119
01001	10.47 %	2015	0.50	104.05	9.9185
01001	10.47 %	2015	5.00	104.10	9.9119
01001	10.47 %	2015	1.00	104.13	9.9080
01001	10.47 %	2015	10.00	104.09	9.9132
01001	10.47 %	2015	10.00	104.06	9.9172
01001	10.47 %	2015	2.00	104.04	9.9198
01001	10.47 %	2015	5.00	104.08	9.9146
01001	10.47 %	2015	10.00	104.08	9.9146
01001	10.47 %	2015	5.00	104.09	9.9132
01001	10.47 %	2015	5.00	104.10	9.9119
01001	10.47 %	2015	5.00	104.10	9.9119
01001	10.47 %	2015	5.00	104.10	9.9119
01001	10.47 %	2015	5.00	104.08	9.9146
01001	10.47 %	2015	5.00	104.10	9.9119
01001	10.47 %	2015	5.00	104.07	9.9159
01001	10.47 %	2015	5.00	104.12	9.9093
01001	10.47 %	2015	5.00	104.07	9.9159
01001	10.47 %	2015	5.00	104.12	9.9093
01001	10.47 %	2015	25.00	104.00	9.9251
01001	10.47 %	2015	5.00	104.07	9.9159
00009	10.79 %	2015	1.00	105.15	10.0906
00015	11.43 %	2015	23.00	111.00	9.9593
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	0.50	109.85	10.1023
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.90	9.9716
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.94	9.9667
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	10.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.94	9.9667
00015	11.43 %	2015	5.00	110.94	9.9667
00015	11.43 %	2015	10.00	110.94	9.9667
00015	11.43 %	2015	5.00	111.00	9.9593
00015	11.43 %	2015	5.00	111.01	9.9580
00015	11.43 %	2015	10.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.95	9.9655
00015	11.43 %	2015	5.00	110.84	9.9790
00015	11.43 %	2015	5.00	110.91	9.9704

00015	11.43 %	2015	5.00	110.92	9.9692
01003	10.71 %	2016	5.00	105.74	9.9574
01003	10.71 %	2016	10.00	105.77	9.9536
01003	10.71 %	2016	0.50	106.00	9.9249
01003	10.71 %	2016	5.00	105.77	9.9536
01004	10.45 %	2018	5.00	103.25	10.0430
01004	10.45 %	2018	5.00	103.45	10.0188
01004	10.45 %	2018	3.50	103.23	10.0454
01004	10.45 %	2018	5.00	103.35	10.0309
01004	10.45 %	2018	5.00	103.46	10.0176
01004	10.45 %	2018	5.00	103.44	10.0200
01004	10.45 %	2018	5.00	103.40	10.0248
00008	10.70 %	2020	0.50	104.25	10.1849
00008	10.70 %	2020	7.00	104.60	10.1442
00008	10.70 %	2020	0.50	103.65	10.2550
00008	10.70 %	2020	0.54	104.25	10.1849
00008	10.70 %	2020	1.60	104.00	10.2140
00008	10.70 %	2020	0.50	104.00	10.2140
00008	10.70 %	2020	3.00	103.60	10.2609
00008	10.70 %	2020	5.00	104.40	10.1674
00008	10.70 %	2020	5.00	104.40	10.1674
00008	10.70 %	2020	25.00	104.45	10.1616
00018	11.60 %	2020	20.00	111.85	10.1893
00018	11.60 %	2020	20.00	111.84	10.1904
00018	11.60 %	2020	5.00	111.90	10.1839
01006	10.25 %	2021	5.00	101.40	10.0842
01006	10.25 %	2021	2.00	101.42	10.0819
01006	10.25 %	2021	0.50	101.50	10.0726
01006	10.25 %	2021	5.00	101.40	10.0842
01006	10.25 %	2021	5.00	101.35	10.0900
01006	10.25 %	2021	10.00	101.12	10.1168
01006	10.25 %	2021	2.00	101.29	10.0970
01006	10.25 %	2021	0.15	101.15	10.1133
01006	10.25 %	2021	2.00	101.39	10.0854
01006	10.25 %	2021	0.50	101.45	10.0784
01006	10.25 %	2021	0.70	101.30	10.0958
01006	10.25 %	2021	5.00	101.42	10.0819
01006	10.25 %	2021	0.50	101.30	10.0958
01006	10.25 %	2021	1.00	101.40	10.0842
01006	10.25 %	2021	5.00	101.35	10.0900
01006	10.25 %	2021	5.00	101.37	10.0877
01006	10.25 %	2021	5.00	101.45	10.0784
01006	10.25 %	2021	5.00	101.45	10.0784
01006	10.25 %	2021	5.00	101.45	10.0784
Contract Date : June 22, 2001					
94006	12.08 %	2001	1.00	100.065	7.8700
94006	12.08 %	2001	5.00	100.067	7.7230
97011	11.15 %	2002	5.00	103.355	8.1160
97011	11.15 %	2002	5.00	103.355	8.1160
97011	11.15 %	2002	5.00	103.355	8.1160
96016	13.82 %	2002	10.00	106.42	8.2332
94003	12.50 %	2004	15.00	109.75	8.4433
94003	12.50 %	2004	10.00	109.70	8.4628
94003	12.50 %	2004	5.00	109.70	8.4628
94003	12.50 %	2004	5.00	109.70	8.4628

94003	12.50	%	2004	10.00	109.70	8.4628
94003	12.50	%	2004	5.00	109.70	8.4628
94003	12.50	%	2004	5.00	109.68	8.4706
94003	12.50	%	2004	5.00	109.71	8.4589
94003	12.50	%	2004	10.00	109.68	8.4706
94003	12.50	%	2004	5.00	109.68	8.4706
94003	12.50	%	2004	10.00	109.71	8.4589
94003	12.50	%	2004	5.00	109.71	8.4589
94003	12.50	%	2004	5.00	109.705	8.4608
94003	12.50	%	2004	15.00	109.70	8.4628
94003	12.50	%	2004	5.00	109.70	8.4628
94003	12.50	%	2004	15.00	109.71	8.4589
94003	12.50	%	2004	5.00	109.69	8.4667
94003	12.50	%	2004	5.00	109.69	8.4667
98017	11.95	%	2004	25.00	108.90	8.6009
98017	11.95	%	2004	10.00	108.90	8.6009
98017	11.95	%	2004	10.00	108.84	8.6223
98017	11.95	%	2004	5.00	108.84	8.6223
98022	11.98	%	2004	5.00	109.40	8.5591
98022	11.98	%	2004	10.00	109.44	8.5454
98022	11.98	%	2004	10.00	109.42	8.5522
00011	10.20	%	2005	5.00	105.50	8.5630
00011	10.20	%	2005	10.00	105.47	8.5717
97010	11.19	%	2005	5.00	108.95	8.5691
97010	11.19	%	2005	5.00	108.94	8.5718
97010	11.19	%	2005	10.00	108.94	8.5718
97010	11.19	%	2005	5.00	108.96	8.5663
97010	11.19	%	2005	0.40	108.96	8.5663
97010	11.19	%	2005	5.00	108.94	8.5718
97010	11.19	%	2005	5.00	108.94	8.5718
97010	11.19	%	2005	10.00	108.94	8.5718
97010	11.19	%	2005	5.00	108.94	8.5718
97010	11.19	%	2005	10.00	108.975	8.5622
97010	11.19	%	2005	10.00	108.95	8.5691
97010	11.19	%	2005	25.00	108.95	8.5691
97010	11.19	%	2005	5.00	108.93	8.5746
99008	11.68	%	2006	5.00	111.33	8.7323
99008	11.68	%	2006	10.00	111.30	8.7395
99008	11.68	%	2006	5.00	111.36	8.7250
99008	11.68	%	2006	5.00	111.35	8.7274
99008	11.68	%	2006	5.00	111.32	8.7347
99008	11.68	%	2006	5.00	111.35	8.7274
99008	11.68	%	2006	10.00	111.30	8.7395
99008	11.68	%	2006	5.00	111.33	8.7323
99008	11.68	%	2006	10.00	111.33	8.7323
99008	11.68	%	2006	5.00	111.32	8.7347
99008	11.68	%	2006	25.00	111.32	8.7347
98005	11.75	%	2006	5.00	111.54	8.7547
98005	11.75	%	2006	5.00	111.53	8.7572
98005	11.75	%	2006	5.00	111.53	8.7572
98005	11.75	%	2006	5.00	111.53	8.7572
98005	11.75	%	2006	5.00	111.53	8.7572
00013	11.00	%	2006	5.00	109.21	8.7198
00013	11.00	%	2006	5.00	109.21	8.7198
98009	11.90	%	2007	5.00	113.17	8.9847

98009	11.90	%	2007	5.00	113.15	8.9888
98009	11.90	%	2007	5.00	113.08	9.0031
98009	11.90	%	2007	5.00	113.10	8.9990
98009	11.90	%	2007	5.00	113.05	9.0092
98009	11.90	%	2007	5.00	113.05	9.0092
98009	11.90	%	2007	5.00	113.115	8.9959
98009	11.90	%	2007	5.00	113.10	8.9990
98009	11.90	%	2007	5.00	113.10	8.9990
00016	11.40	%	2008	5.00	111.33	9.2054
00016	11.40	%	2008	10.00	111.32	9.2072
00016	11.40	%	2008	10.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.34	9.2036
00016	11.40	%	2008	5.00	111.36	9.2000
00016	11.40	%	2008	5.00	111.32	9.2072
00016	11.40	%	2008	15.00	111.34	9.2036
00016	11.40	%	2008	5.00	111.335	9.2045
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.31	9.2090
00016	11.40	%	2008	5.00	111.34	9.2036
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.28	9.2144
00016	11.40	%	2008	5.00	111.28	9.2144
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.32	9.2072
00016	11.40	%	2008	5.00	111.30	9.2108
00016	11.40	%	2008	5.00	111.34	9.2036
00016	11.40	%	2008	10.00	111.33	9.2054
00016	11.40	%	2008	10.00	111.34	9.2036
00016	11.40	%	2008	10.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.24	9.2216
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.33	9.2054
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.34	9.2036
00016	11.40	%	2008	5.00	111.30	9.2108
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	5.00	111.35	9.2018
00016	11.40	%	2008	25.00	111.33	9.2054
98023	12.25	%	2008	0.14	113.50	9.6055
98023	12.25	%	2008	0.50	113.50	9.6055
99006	11.99	%	2009	5.00	113.12	9.5576
99006	11.99	%	2009	5.00	113.10	9.5610
99006	11.99	%	2009	25.00	113.10	9.5610
99006	11.99	%	2009	10.00	113.07	9.5661
99006	11.99	%	2009	5.00	113.05	9.5695
99006	11.99	%	2009	5.00	113.05	9.5695
99006	11.99	%	2009	10.00	113.05	9.5695
99006	11.99	%	2009	5.00	113.10	9.5610
99006	11.99	%	2009	5.00	113.12	9.5576
99006	11.99	%	2009	5.00	113.095	9.5619
99006	11.99	%	2009	5.00	113.07	9.5661
99006	11.99	%	2009	10.00	113.06	9.5678
89009	11.50	%	2009	1.00	109.80	9.6917

98015	12.25	%	2010	10.00	114.08	9.8577
00014	11.30	%	2010	5.00	110.88	9.4851
00014	11.30	%	2010	5.00	110.90	9.4820
00014	11.30	%	2010	5.00	110.90	9.4820
00014	11.30	%	2010	5.00	110.93	9.4773
00014	11.30	%	2010	5.00	110.93	9.4773
00014	11.30	%	2010	5.00	110.90	9.4820
00014	11.30	%	2010	5.00	110.91	9.4804
00014	11.30	%	2010	5.00	110.90	9.4820
00014	11.30	%	2010	5.00	110.90	9.4820
00014	11.30	%	2010	5.00	110.92	9.4789
00014	11.30	%	2010	5.00	110.88	9.4851
00014	11.30	%	2010	5.00	110.87	9.4866
00014	11.30	%	2010	5.00	110.88	9.4851
00014	11.30	%	2010	5.00	110.88	9.4851
00014	11.30	%	2010	5.00	110.90	9.4820
00014	11.30	%	2010	5.00	110.92	9.4789
00014	11.30	%	2010	10.00	110.90	9.4820
00014	11.30	%	2010	5.00	110.93	9.4773
00014	11.30	%	2010	5.00	110.88	9.4851
00014	11.30	%	2010	5.00	110.93	9.4773
99005	12.32	%	2011	5.00	114.76	9.8993
99005	12.32	%	2011	5.00	114.75	9.9008
99005	12.32	%	2011	5.00	114.75	9.9008
99005	12.32	%	2011	10.00	114.70	9.9082
00010	10.95	%	2011	5.00	108.60	9.5867
00017	11.50	%	2011	15.00	112.11	9.6307
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.08	9.6349
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.125	9.6285
00017	11.50	%	2011	5.00	112.16	9.6235
00017	11.50	%	2011	10.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.17	9.6221
00017	11.50	%	2011	10.00	112.18	9.6207
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	10.00	112.16	9.6235
00017	11.50	%	2011	5.00	112.16	9.6235
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.18	9.6207
00017	11.50	%	2011	10.00	112.18	9.6207
00017	11.50	%	2011	10.00	112.13	9.6278
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	10.00	112.17	9.6221
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.125	9.6285

00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.08	9.6349
00017	11.50	%	2011	5.00	112.09	9.6335
00017	11.50	%	2011	5.00	112.13	9.6278
00017	11.50	%	2011	5.00	112.13	9.6278
00017	11.50	%	2011	5.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.235	9.6129
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	10.00	112.10	9.6321
00017	11.50	%	2011	10.00	112.08	9.6349
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.11	9.6307
00017	11.50	%	2011	5.00	112.11	9.6307
00017	11.50	%	2011	5.00	112.16	9.6235
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	5.00	112.18	9.6207
00017	11.50	%	2011	5.00	112.18	9.6207
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.18	9.6207
00017	11.50	%	2011	10.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	5.00	112.08	9.6349
00017	11.50	%	2011	5.00	112.09	9.6335
00017	11.50	%	2011	10.00	112.11	9.6307
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.17	9.6221
00017	11.50	%	2011	5.00	112.16	9.6235
00017	11.50	%	2011	5.00	112.04	9.6406
00017	11.50	%	2011	5.00	112.23	9.6136
00017	11.50	%	2011	5.00	112.10	9.6321
00017	11.50	%	2011	10.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.15	9.6250
00017	11.50	%	2011	5.00	112.18	9.6207
00017	11.50	%	2011	5.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.12	9.6292
00017	11.50	%	2011	5.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.16	9.6235
00017	11.50	%	2011	5.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.10	9.6321
00017	11.50	%	2011	5.00	112.14	9.6264
00017	11.50	%	2011	5.00	112.09	9.6335
84005	10.25	%	2012	1.00	102.50	9.8694
00012	11.03	%	2012	5.00	108.91	9.6973
00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.92	9.6959
00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.90	9.6987
00012	11.03	%	2012	10.00	108.94	9.6931
00012	11.03	%	2012	10.00	108.95	9.6917
00012	11.03	%	2012	10.00	108.91	9.6973
00012	11.03	%	2012	5.00	108.96	9.6903

00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.98	9.6875
00012	11.03	%	2012	5.00	108.95	9.6917
00012	11.03	%	2012	5.00	108.96	9.6903
00012	11.03	%	2012	5.00	108.96	9.6903
00012	11.03	%	2012	5.00	108.93	9.6945
00012	11.03	%	2012	5.00	109.00	9.6847
00012	11.03	%	2012	5.00	108.99	9.6861
00012	11.03	%	2012	5.00	108.985	9.6868
00012	11.03	%	2012	10.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.91	9.6973
00012	11.03	%	2012	5.00	108.93	9.6945
00012	11.03	%	2012	5.00	108.935	9.6938
00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.91	9.6973
00012	11.03	%	2012	5.00	108.93	9.6945
00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.93	9.6945
00012	11.03	%	2012	5.00	108.935	9.6938
00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	10.00	108.94	9.6931
00012	11.03	%	2012	10.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.92	9.6959
00012	11.03	%	2012	5.00	108.90	9.6987
00012	11.03	%	2012	10.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.94	9.6931
00012	11.03	%	2012	5.00	108.97	9.6889
00012	11.03	%	2012	5.00	108.93	9.6945
00012	11.03	%	2012	5.00	108.925	9.6952
00012	11.03	%	2012	5.00	108.91	9.6973
00012	11.03	%	2012	5.00	108.93	9.6945
00012	11.03	%	2012	5.00	108.93	9.6945
00012	11.03	%	2012	5.00	108.95	9.6917
00012	11.03	%	2012	5.00	108.925	9.6952
00012	11.03	%	2012	5.00	108.91	9.6973
01005	9.81	%	2013	20.00	100.60	9.7222
01005	9.81	%	2013	5.00	100.73	9.7037
01005	9.81	%	2013	5.00	100.715	9.7058
01005	9.81	%	2013	5.00	100.67	9.7122
01005	9.81	%	2013	1.00	100.85	9.6866
99020	11.83	%	2014	0.04	113.25	10.0088
01001	10.47	%	2015	1.00	104.04	9.9198
01001	10.47	%	2015	10.00	104.00	9.9251
01001	10.47	%	2015	5.00	103.98	9.9277
01001	10.47	%	2015	10.00	104.04	9.9198
01001	10.47	%	2015	5.00	103.99	9.9264
01001	10.47	%	2015	5.00	103.95	9.9316
01001	10.47	%	2015	5.00	103.97	9.9290
01001	10.47	%	2015	5.00	103.97	9.9290
01001	10.47	%	2015	5.00	104.05	9.9185
01001	10.47	%	2015	10.00	103.99	9.9264
01001	10.47	%	2015	5.00	104.00	9.9251
01001	10.47	%	2015	5.00	104.01	9.9237
01001	10.47	%	2015	5.00	103.97	9.9290

01001	10.47 %	2015	5.00	103.97	9.9290
01001	10.47 %	2015	10.00	103.97	9.9290
00015	11.43 %	2015	17.23	110.77	9.9876
00015	11.43 %	2015	5.00	110.87	9.9753
00015	11.43 %	2015	5.00	110.85	9.9777
00015	11.43 %	2015	5.00	110.86	9.9765
00015	11.43 %	2015	5.00	110.84	9.9790
00015	11.43 %	2015	10.00	110.86	9.9765
00015	11.43 %	2015	5.00	110.86	9.9765
00015	11.43 %	2015	5.00	110.90	9.9716
00015	11.43 %	2015	10.00	110.88	9.9740
00015	11.43 %	2015	5.00	110.84	9.9790
00015	11.43 %	2015	5.00	110.855	9.9771
00015	11.43 %	2015	10.00	110.85	9.9777
00015	11.43 %	2015	5.00	110.80	9.9839
00015	11.43 %	2015	5.00	110.80	9.9839
00015	11.43 %	2015	5.00	110.85	9.9777
01003	10.71 %	2016	5.00	105.50	9.9874
01003	10.71 %	2016	5.00	105.75	9.9560
01003	10.71 %	2016	5.00	105.75	9.9560
01003	10.71 %	2016	5.00	105.75	9.9560
01003	10.71 %	2016	5.00	105.50	9.9874
01003	10.71 %	2016	5.00	105.75	9.9560
01004	10.45 %	2018	5.00	103.45	10.0187
01004	10.45 %	2018	5.00	103.35	10.0308
01004	10.45 %	2018	5.00	103.31	10.0357
01004	10.45 %	2018	20.00	103.34	10.0320
01004	10.45 %	2018	5.00	103.35	10.0308
01004	10.45 %	2018	5.00	103.32	10.0344
01004	10.45 %	2018	5.00	103.35	10.0308
01004	10.45 %	2018	5.00	103.37	10.0284
01004	10.45 %	2018	10.00	110.88	9.1673
98025	12.60 %	2018	10.00	118.75	10.2648
00008	10.70 %	2020	30.00	104.50	10.1558
00008	10.70 %	2020	5.00	104.40	10.1674
00008	10.70 %	2020	5.00	104.40	10.1674
00018	11.60 %	2020	2.00	111.90	10.1839
00018	11.60 %	2020	10.00	111.85	10.1893
00018	11.60 %	2020	10.00	111.85	10.1893
00018	11.60 %	2020	10.00	111.81	10.1937
01006	10.25 %	2021	5.00	101.35	10.0899
01006	10.25 %	2021	5.00	101.375	10.0870
01006	10.25 %	2021	2.00	101.45	10.0783
01006	10.25 %	2021	1.00	101.40	10.0841
01006	10.25 %	2021	5.00	101.35	10.0899
01006	10.25 %	2021	5.00	101.425	10.0812
01006	10.25 %	2021	5.00	101.34	10.0911
01006	10.25 %	2021	10.00	101.35	10.0899
01006	10.25 %	2021	5.00	101.35	10.0899
Total			4669.17		
B. State Government Securities					
Contract Date : June 22, 2001					
00218	10.52% GUJARAT SDL	2010	5.00	104.50	9.7445
00243	12.00% ANDHRA PRADESH SDL	2010	2.00	113.20	9.7936

Total	7.00		
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 22, 2001			
16/07/2001	10.00	99.5353	7.0809
17/08/2001	5.00	98.8849	7.3299
14/09/2001	11.50	98.3923	7.0805
Total	26.50		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
		NIL	
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : June 21, 2001			
28/06/2001	2.00	99.8851	5.9817
04/10/2001	7.00	97.8531	7.6059
29/11/2001	8.00	96.8170	7.4329
29/11/2001	15.00	96.8170	7.4329
07/02/2002	15.00	95.2580	7.8442
02/05/2002	0.50	93.5610	7.9527
17/05/2002	10.00	93.2897	7.9341
31/05/2002	10.00	93.0322	7.9251
31/05/2002	3.00	93.0404	7.9151
14/06/2002	8.92	92.7432	7.9558
14/06/2002	10.00	92.7516	7.9458
14/06/2002	25.00	92.7516	7.9458
Contract Date : June 22, 2001			
28/06/2001	16.00	99.8834	7.0820
04/10/2001	5.43	97.9077	7.4795
28/12/2001	2.00	96.0940	7.8284
07/03/2002	7.31	94.7112	7.8784
31/05/2002	0.50	93.0892	7.8784
14/06/2002	30.00	92.7852	7.9283
14/06/2002	10.00	92.7432	7.9780
14/06/2002	34.00	92.7516	7.9681
14/06/2002	25.00	92.7516	7.9681
14/06/2002	75.00	92.7516	7.9681
14/06/2002	15.2075	92.7516	7.9681
Total	334.8675		
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					
94009	11.75 % 2001	20.00	100.55	7.25	4
94009	11.75 % 2001	20.00	100.55	7.25	4
97011	11.15 % 2002	15.00	103.35	7.25	4

97011	11.15 %	2002	15.00	103.35	7.25	4
97002	13.05 %	2007	15.00	117.00	7.25	4
98025	12.60 %	2018(ON TAP)	15.00	118.00	7.25	4
98025	12.60 %	2018(ON TAP)	15.00	118.00	7.25	4
98013	11.55 %	2001	25.00	100.06	7.20	3
98013	11.55 %	2001	10.00	100.06	7.20	3
98013	11.55 %	2001	25.00	100.06	7.20	3
98013	11.55 %	2001	25.00	100.06	7.20	3
94009	11.75 %	2001	20.00	100.55	7.25	3
94009	11.75 %	2001	20.00	100.55	7.25	3
94009	11.75 %	2001	20.00	100.55	7.25	3
94009	11.75 %	2001	15.00	100.50	7.20	3
94009	11.75 %	2001	30.00	100.55	7.20	3
97004	12.69 %	2002	15.00	103.70	7.20	3
97011	11.15 %	2002	20.00	103.37	6.90	3
97011	11.15 %	2002	25.00	103.35	7.00	3
98004	11.10 %	2003	5.00	104.50	7.20	3
94003	12.50 %	2004	25.00	109.68	7.05	3
94003	12.50 %	2004	25.00	109.68	7.05	3
94003	12.50 %	2004	34.78	109.68	6.95	3
98009	11.90 %	2007	55.00	113.20	7.15	4
98009	11.90 %	2007	55.00	113.20	7.15	4
98009	11.90 %	2007	20.00	113.10	7.10	4
98009	11.90 %	2007	20.00	113.10	7.10	4
98009	11.90 %	2007	25.00	113.15	7.05	3
98009	11.90 %	2007	25.00	113.15	7.05	3
98009	11.90 %	2007	26.00	113.15	7.10	3
98009	11.90 %	2007	26.00	113.15	7.10	3
98009	11.90 %	2007	20.00	113.15	7.10	3
98009	11.90 %	2007	20.00	113.15	7.10	3
98009	11.90 %	2007	20.00	113.10	7.10	4
98009	11.90 %	2007	20.00	113.15	7.10	3
98009	11.90 %	2007	24.00	113.15	7.10	3
00016	11.40 %	2008	25.00	111.35	7.10	4
00016	11.40 %	2008	25.00	111.35	7.10	4
00016	11.40 %	2008	25.00	111.35	7.10	4
00010	10.95 %	2011	5.00	108.65	7.15	3
00010	10.95 %	2011	5.00	108.65	7.15	3
00010	10.95 %	2011	5.00	108.65	7.15	3
00010	10.95 %	2011	5.00	108.65	7.15	3
98021	12.40 %	2013	20.00	115.50	7.30	4
98021	12.40 %	2013	17.00	115.50	7.30	4
Total			942.78			

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)

NIL

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 22 June 2001

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