

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 29 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 27, 2001				
00016	11.40 % 2008	5.00	112.37	9.0164
91012	11.50 % 2011	10.00	112.03	9.6096
01001	10.47 % 2015	25.00	105.60	9.7168
00018	11.60 % 2020	5.00	113.05	10.0600
00018	11.60 % 2020	5.00	113.05	10.0600
01006	10.25 % 2021	5.00	102.60	9.9459
Contract Date : June 28, 2001				
94009	11.75 % 2001	5.00	100.51	8.2741
97004	12.69 % 2002	15.00	103.80	8.0339
97011	11.15 % 2002	5.00	103.48	7.9664
97011	11.15 % 2002	10.00	103.47	7.9753
97011	11.15 % 2002	10.00	103.46	7.9841
97011	11.15 % 2002	30.00	103.53	7.9223
97011	11.15 % 2002	5.00	103.51	7.9399
97011	11.15 % 2002	5.00	103.49	7.9576
97011	11.15 % 2002	20.00	103.45	7.9929
97011	11.15 % 2002	5.00	103.50	7.9488
97008	11.83 % 2003	0.14	106.55	8.2884
94003	12.50 % 2004	5.00	110.34	8.1920
94003	12.50 % 2004	5.00	110.35	8.1881
94003	12.50 % 2004	5.00	110.40	8.1687
94003	12.50 % 2004	10.00	110.43	8.1570
94003	12.50 % 2004	5.00	110.405	8.1667
94003	12.50 % 2004	5.00	110.405	8.1667
94003	12.50 % 2004	5.00	110.40	8.1687
94003	12.50 % 2004	5.00	110.31	8.2037
94003	12.50 % 2004	10.00	110.37	8.1803
94003	12.50 % 2004	5.00	110.38	8.1764
94003	12.50 % 2004	5.00	110.39	8.1726
94003	12.50 % 2004	5.00	110.40	8.1687
94003	12.50 % 2004	5.00	110.42	8.1609
98017	11.95 % 2004	10.00	109.67	8.3131
98017	11.95 % 2004	5.00	109.78	8.2742
98022	11.98 % 2004	5.00	110.21	8.2675
98022	11.98 % 2004	10.00	110.20	8.2709
00007	9.90 % 2005	10.00	105.30	8.2460
00007	9.90 % 2005	5.00	105.20	8.2761
97010	11.19 % 2005	5.00	110.00	8.2716
97010	11.19 % 2005	5.00	110.00	8.2716
97010	11.19 % 2005	5.00	110.00	8.2716

97010	11.19	%	2005	10.00	109.90	8.2990
97010	11.19	%	2005	5.00	109.945	8.2867
97010	11.19	%	2005	5.00	109.95	8.2853
97010	11.19	%	2005	5.00	109.95	8.2853
97010	11.19	%	2005	5.00	109.95	8.2853
97010	11.19	%	2005	5.00	109.87	8.3073
97010	11.19	%	2005	10.00	109.94	8.2881
97010	11.19	%	2005	5.00	110.02	8.2661
99008	11.68	%	2006	5.00	112.45	8.4540
99008	11.68	%	2006	5.00	112.42	8.4612
99008	11.68	%	2006	5.00	112.42	8.4612
99008	11.68	%	2006	5.00	112.45	8.4540
99008	11.68	%	2006	5.00	112.15	8.5261
99008	11.68	%	2006	5.00	112.45	8.4540
99008	11.68	%	2006	5.00	112.49	8.4444
98005	11.75	%	2006	5.00	112.49	8.5180
98005	11.75	%	2006	5.00	112.63	8.4845
98005	11.75	%	2006	5.00	112.54	8.5060
98005	11.75	%	2006	5.00	112.57	8.4988
98005	11.75	%	2006	5.00	112.60	8.4916
98005	11.75	%	2006	5.00	112.60	8.4916
00013	11.00	%	2006	5.00	110.35	8.4495
00013	11.00	%	2006	5.00	110.44	8.4287
00013	11.00	%	2006	5.00	110.43	8.4310
98009	11.90	%	2007	5.00	114.315	8.7456
98009	11.90	%	2007	20.00	114.20	8.7688
98009	11.90	%	2007	5.00	114.11	8.7870
98009	11.90	%	2007	5.00	114.32	8.7446
98009	11.90	%	2007	5.00	114.30	8.7486
98009	11.90	%	2007	5.00	114.28	8.7527
85009	10.80	%	2008	3.50	108.80	9.0828
00016	11.40	%	2008	10.00	112.30	9.0283
00016	11.40	%	2008	5.00	112.45	9.0016
00016	11.40	%	2008	5.00	112.40	9.0105
00016	11.40	%	2008	15.00	112.35	9.0194
00016	11.40	%	2008	5.00	112.25	9.0372
00016	11.40	%	2008	5.00	112.20	9.0461
00016	11.40	%	2008	10.00	112.32	9.0247
00016	11.40	%	2008	10.00	112.56	8.9820
00016	11.40	%	2008	5.00	112.22	9.0426
00016	11.40	%	2008	5.00	112.55	8.9838
00016	11.40	%	2008	5.00	112.40	9.0105
00016	11.40	%	2008	5.00	112.45	9.0016
00016	11.40	%	2008	5.00	112.45	9.0016
00016	11.40	%	2008	5.00	112.55	8.9838
00016	11.40	%	2008	5.00	112.55	8.9838
00016	11.40	%	2008	25.00	112.30	9.0283
00016	11.40	%	2008	5.00	112.49	8.9945
00016	11.40	%	2008	5.00	112.49	8.9945
00016	11.40	%	2008	5.00	112.49	8.9945
00016	11.40	%	2008	5.00	112.49	8.9945
00016	11.40	%	2008	5.00	112.20	9.0461
00016	11.40	%	2008	10.00	112.48	8.9963
00016	11.40	%	2008	5.00	112.20	9.0461
00016	11.40	%	2008	5.00	112.45	9.0016
00016	11.40	%	2008	5.00	112.46	8.9998
00016	11.40	%	2008	15.00	112.47	8.9980

00016	11.40 %	2008	5.00	112.45	9.0016
00016	11.40 %	2008	5.00	112.50	8.9927
00016	11.40 %	2008	25.00	112.45	9.0016
00016	11.40 %	2008	5.00	112.30	9.0283
00016	11.40 %	2008	5.00	112.47	8.9980
00016	11.40 %	2008	10.00	112.39	9.0123
00016	11.40 %	2008	5.00	112.46	8.9998
00016	11.40 %	2008	5.00	112.52	8.9891
00016	11.40 %	2008	5.00	112.52	8.9891
00016	11.40 %	2008	5.00	112.54	8.9856
00016	11.40 %	2008	5.00	112.50	8.9927
00016	11.40 %	2008	5.00	112.46	8.9998
00016	11.40 %	2008	5.00	112.40	9.0105
00016	11.40 %	2008	5.00	112.46	8.9998
00016	11.40 %	2008	5.00	112.46	8.9998
00016	11.40 %	2008	5.00	112.46	8.9998
00016	11.40 %	2008	5.00	112.48	8.9963
00016	11.40 %	2008	5.00	112.26	9.0354
00016	11.40 %	2008	5.00	112.25	9.0372
00016	11.40 %	2008	10.00	112.39	9.0123
00016	11.40 %	2008	5.00	112.46	8.9998
00016	11.40 %	2008	5.00	112.40	9.0105
00016	11.40 %	2008	5.00	112.20	9.0461
99006	11.99 %	2009	10.00	114.33	9.3494
99006	11.99 %	2009	10.00	114.28	9.3578
99006	11.99 %	2009	5.00	114.29	9.3561
99006	11.99 %	2009	5.00	114.28	9.3578
99006	11.99 %	2009	5.00	114.27	9.3595
99006	11.99 %	2009	5.00	114.30	9.3544
99006	11.99 %	2009	5.00	114.30	9.3544
99006	11.99 %	2009	5.00	114.295	9.3553
99006	11.99 %	2009	5.00	114.305	9.3536
99006	11.99 %	2009	5.00	114.285	9.3570
99004	12.29 %	2010	15.00	114.85	9.6986
99004	12.29 %	2010	30.00	114.80	9.7065
99004	12.29 %	2010	10.00	114.82	9.7033
99004	12.29 %	2010	5.00	114.82	9.7033
99004	12.29 %	2010	5.00	114.82	9.7033
90010	11.50 %	2010	10.00	112.05	9.4719
00014	11.30 %	2010	5.00	111.95	9.3183
00014	11.30 %	2010	0.10	111.11	9.4479
00014	11.30 %	2010	20.00	111.95	9.3183
00014	11.30 %	2010	15.00	111.80	9.3414
00014	11.30 %	2010	5.00	111.97	9.3153
00014	11.30 %	2010	5.00	111.985	9.3130
00014	11.30 %	2010	5.00	111.90	9.3260
00014	11.30 %	2010	5.00	111.97	9.3153
00014	11.30 %	2010	5.00	111.985	9.3130
00014	11.30 %	2010	5.00	111.98	9.3137
00014	11.30 %	2010	5.00	111.98	9.3137
00014	11.30 %	2010	5.00	111.98	9.3137
00014	11.30 %	2010	5.00	111.91	9.3245
00014	11.30 %	2010	10.00	111.975	9.3145
00014	11.30 %	2010	5.00	111.985	9.3130
99005	12.32 %	2011	5.00	115.14	9.8409
99005	12.32 %	2011	5.00	115.10	9.8468
99005	12.32 %	2011	5.00	115.10	9.8468

99005	12.32 %	2011	5.00	115.10	9.8468
00010	10.95 %	2011	10.00	109.60	9.4362
00010	10.95 %	2011	10.00	109.57	9.4406
00010	10.95 %	2011	5.00	109.54	9.4450
00017	11.50 %	2011	5.00	112.91	9.5152
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	5.00	112.85	9.5237
00017	11.50 %	2011	5.00	112.60	9.5590
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	5.00	112.90	9.5166
00017	11.50 %	2011	5.00	112.99	9.5039
00017	11.50 %	2011	5.00	112.99	9.5039
00017	11.50 %	2011	5.00	112.88	9.5194
00017	11.50 %	2011	20.00	112.94	9.5110
00017	11.50 %	2011	5.00	112.60	9.5590
00017	11.50 %	2011	5.00	112.96	9.5081
00017	11.50 %	2011	10.00	112.65	9.5519
00017	11.50 %	2011	5.00	113.00	9.5025
00017	11.50 %	2011	5.00	113.00	9.5025
00017	11.50 %	2011	5.00	113.00	9.5025
00017	11.50 %	2011	5.00	113.00	9.5025
00017	11.50 %	2011	5.00	113.00	9.5025
00017	11.50 %	2011	5.00	112.88	9.5194
00017	11.50 %	2011	5.00	112.96	9.5081
00017	11.50 %	2011	10.00	112.94	9.5110
00017	11.50 %	2011	5.00	112.86	9.5222
00017	11.50 %	2011	5.00	112.60	9.5590
00017	11.50 %	2011	5.00	112.70	9.5449
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	10.00	112.90	9.5166
00017	11.50 %	2011	5.00	112.90	9.5166
00017	11.50 %	2011	10.00	112.94	9.5110
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	5.00	113.01	9.5011
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	10.00	112.92	9.5138
00017	11.50 %	2011	5.00	112.90	9.5166
00017	11.50 %	2011	5.00	112.90	9.5166
00017	11.50 %	2011	5.00	112.73	9.5406
00017	11.50 %	2011	5.00	112.75	9.5378
00017	11.50 %	2011	5.00	112.97	9.5067
00017	11.50 %	2011	5.00	112.90	9.5166
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	10.00	112.94	9.5110
00017	11.50 %	2011	5.00	113.00	9.5025
00017	11.50 %	2011	10.00	112.89	9.5180
00017	11.50 %	2011	10.00	112.94	9.5110
00017	11.50 %	2011	5.00	112.95	9.5096
00017	11.50 %	2011	5.00	112.94	9.5110
00017	11.50 %	2011	20.00	112.73	9.5406
00017	11.50 %	2011	10.00	112.90	9.5166
84005	10.25 %	2012	2.00	104.11	9.6313
00012	11.03 %	2012	20.00	109.91	9.5569
00012	11.03 %	2012	5.00	109.735	9.5812
00012	11.03 %	2012	5.00	109.84	9.5666
00012	11.03 %	2012	5.00	109.70	9.5861

00012	11.03	%	2012	5.00	109.60	9.6000
00012	11.03	%	2012	5.00	109.90	9.5583
00012	11.03	%	2012	5.00	109.60	9.6000
00012	11.03	%	2012	5.00	109.66	9.5917
00012	11.03	%	2012	5.00	109.60	9.6000
00012	11.03	%	2012	10.00	109.865	9.5631
00012	11.03	%	2012	5.00	109.86	9.5638
00012	11.03	%	2012	5.00	109.86	9.5638
00012	11.03	%	2012	5.00	109.80	9.5722
00012	11.03	%	2012	10.00	109.85	9.5652
00012	11.03	%	2012	5.00	109.855	9.5645
00012	11.03	%	2012	20.00	109.92	9.5555
00012	11.03	%	2012	10.00	109.68	9.5889
00012	11.03	%	2012	5.00	109.85	9.5652
00012	11.03	%	2012	10.00	109.62	9.5973
00012	11.03	%	2012	10.00	109.78	9.5750
00012	11.03	%	2012	10.00	109.78	9.5750
00012	11.03	%	2012	5.00	109.925	9.5548
00012	11.03	%	2012	10.00	109.65	9.5931
00012	11.03	%	2012	0.75	109.05	9.6770
00012	11.03	%	2012	25.00	109.70	9.5861
00012	11.03	%	2012	5.00	109.87	9.5624
00012	11.03	%	2012	5.00	109.86	9.5638
00012	11.03	%	2012	5.00	109.87	9.5624
00012	11.03	%	2012	20.00	109.83	9.5680
00012	11.03	%	2012	10.00	109.68	9.5889
00012	11.03	%	2012	5.00	109.85	9.5652
00012	11.03	%	2012	5.00	109.60	9.6000
00012	11.03	%	2012	5.00	109.88	9.5610
00012	11.03	%	2012	5.00	109.88	9.5610
00012	11.03	%	2012	5.00	109.85	9.5652
00012	11.03	%	2012	5.00	109.86	9.5638
00012	11.03	%	2012	5.00	109.79	9.5736
00012	11.03	%	2012	0.25	109.05	9.6770
00012	11.03	%	2012	5.00	109.87	9.5624
00012	11.03	%	2012	5.00	109.85	9.5652
00012	11.03	%	2012	5.00	109.87	9.5624
00012	11.03	%	2012	0.50	109.75	9.5791
00012	11.03	%	2012	5.00	109.60	9.6000
00012	11.03	%	2012	5.00	109.85	9.5652
00012	11.03	%	2012	5.00	109.84	9.5666
00012	11.03	%	2012	5.00	109.85	9.5652
00012	11.03	%	2012	5.00	109.93	9.5541
00012	11.03	%	2012	5.00	109.90	9.5583
00012	11.03	%	2012	5.00	109.60	9.6000
00012	11.03	%	2012	5.00	109.93	9.5541
00012	11.03	%	2012	5.00	109.89	9.5597
00012	11.03	%	2012	10.00	109.80	9.5722
00012	11.03	%	2012	5.00	109.88	9.5610
00012	11.03	%	2012	5.00	109.85	9.5652
82005	9.00	%	2013	0.50	97.00	9.4223
82005	9.00	%	2013	1.00	97.55	9.3431
01005	9.81	%	2013	10.00	102.05	9.5167
01005	9.81	%	2013	5.00	102.04	9.5181
01005	9.81	%	2013	10.00	102.00	9.5237
01005	9.81	%	2013	10.00	102.00	9.5237
01005	9.81	%	2013	5.00	102.00	9.5237

01005	9.81 %	2013	10.00	102.06	9.5153
01005	9.81 %	2013	10.00	102.07	9.5139
01005	9.81 %	2013	5.00	102.04	9.5181
01005	9.81 %	2013	5.00	102.05	9.5167
01005	9.81 %	2013	5.00	101.975	9.5272
01005	9.81 %	2013	5.00	102.00	9.5237
01005	9.81 %	2013	5.00	102.03	9.5195
01005	9.81 %	2013	5.00	102.00	9.5237
01005	9.81 %	2013	5.00	102.02	9.5209
01005	9.81 %	2013	5.00	102.02	9.5209
01005	9.81 %	2013	5.00	102.02	9.5209
01005	9.81 %	2013	5.00	102.02	9.5209
01005	9.81 %	2013	5.00	101.95	9.5307
01005	9.81 %	2013	5.00	101.96	9.5293
01005	9.81 %	2013	5.00	101.98	9.5265
83004	10.00 %	2014	1.00	102.85	9.6082
83004	10.00 %	2014	3.50	102.02	9.7200
84010	10.50 %	2014	3.00	104.72	9.8527
99020	11.83 %	2014	5.00	113.69	9.9525
99020	11.83 %	2014	5.00	113.70	9.9513
99020	11.83 %	2014	10.00	113.65	9.9575
99020	11.83 %	2014	5.00	113.44	9.9837
99020	11.83 %	2014	5.00	113.65	9.9575
99020	11.83 %	2014	15.00	113.70	9.9513
01001	10.47 %	2015	15.00	105.72	9.7014
01001	10.47 %	2015	10.00	105.36	9.7477
01001	10.47 %	2015	5.00	105.64	9.7117
01001	10.47 %	2015	5.00	105.35	9.7490
01001	10.47 %	2015	10.00	105.35	9.7490
01001	10.47 %	2015	10.00	105.35	9.7490
01001	10.47 %	2015	5.00	105.575	9.7200
01001	10.47 %	2015	5.00	105.61	9.7155
01001	10.47 %	2015	5.00	105.58	9.7194
01001	10.47 %	2015	10.00	105.34	9.7503
01001	10.47 %	2015	15.00	105.34	9.7503
01001	10.47 %	2015	5.00	105.685	9.7059
01001	10.47 %	2015	5.00	105.685	9.7059
01001	10.47 %	2015	5.00	105.55	9.7232
01001	10.47 %	2015	5.00	105.56	9.7220
01001	10.47 %	2015	1.00	105.60	9.7168
01001	10.47 %	2015	5.00	105.595	9.7175
01001	10.47 %	2015	1.00	105.52	9.7271
01001	10.47 %	2015	0.50	105.40	9.7426
01001	10.47 %	2015	5.00	105.67	9.7078
01001	10.47 %	2015	5.00	105.67	9.7078
01001	10.47 %	2015	5.00	105.00	9.7943
01001	10.47 %	2015	5.00	105.655	9.7097
01001	10.47 %	2015	5.00	105.665	9.7084
01001	10.47 %	2015	5.00	105.58	9.7194
00009	10.79 %	2015	1.00	105.95	9.9859
85007	11.50 %	2015	0.20	110.15	10.1206
00015	11.43 %	2015	5.00	112.18	9.8142
00015	11.43 %	2015	5.00	112.19	9.8130
00015	11.43 %	2015	10.00	112.17	9.8154
00015	11.43 %	2015	10.00	112.16	9.8166
00015	11.43 %	2015	15.00	112.21	9.8105
00015	11.43 %	2015	5.00	112.21	9.8105

00015	11.43 %	2015	5.00	112.21	9.8105
00015	11.43 %	2015	5.00	112.19	9.8130
00015	11.43 %	2015	5.00	112.19	9.8130
00015	11.43 %	2015	5.00	112.00	9.8361
00015	11.43 %	2015	10.00	112.14	9.8190
00015	11.43 %	2015	5.00	112.14	9.8190
00015	11.43 %	2015	5.00	112.21	9.8105
00015	11.43 %	2015	10.00	112.20	9.8117
00015	11.43 %	2015	5.00	112.20	9.8117
00015	11.43 %	2015	5.00	112.17	9.8154
00015	11.43 %	2015	1.00	111.50	9.8972
00015	11.43 %	2015	2.07	112.06	9.8288
00015	11.43 %	2015	5.00	112.17	9.8154
00015	11.43 %	2015	10.00	112.19	9.8130
00015	11.43 %	2015	10.00	112.19	9.8130
00015	11.43 %	2015	0.50	112.02	9.8336
00015	11.43 %	2015	10.00	112.14	9.8190
00015	11.43 %	2015	5.00	112.19	9.8130
00015	11.43 %	2015	10.00	112.15	9.8178
00015	11.43 %	2015	10.00	112.15	9.8178
01003	10.71 %	2016	5.00	107.36	9.7563
01004	10.45 %	2018	5.00	104.88	9.8473
01004	10.45 %	2018	25.00	105.20	9.8095
01004	10.45 %	2018	5.00	105.50	9.7743
01004	10.45 %	2018	5.00	105.45	9.7801
01004	10.45 %	2018	10.00	105.40	9.7860
01004	10.45 %	2018	0.50	104.90	9.8450
01004	10.45 %	2018	5.00	105.35	9.7919
01004	10.45 %	2018	5.00	105.35	9.7919
01004	10.45 %	2018	1.00	105.25	9.8037
01004	10.45 %	2018	5.00	105.38	9.7884
00008	10.70 %	2020	1.50	106.07	9.9755
00008	10.70 %	2020	1.00	106.03	9.9800
00008	10.70 %	2020	0.03	105.90	9.9947
00008	10.70 %	2020	1.00	106.05	9.9777
00008	10.70 %	2020	5.00	105.90	9.9947
00008	10.70 %	2020	1.00	106.12	9.9698
00008	10.70 %	2020	5.00	106.20	9.9607
00008	10.70 %	2020	5.00	106.12	9.9698
00018	11.60 %	2020	5.00	113.10	10.0545
00018	11.60 %	2020	5.00	113.10	10.0545
00018	11.60 %	2020	5.00	113.15	10.0492
00018	11.60 %	2020	5.00	113.15	10.0492
00018	11.60 %	2020	5.00	113.20	10.0439
01006	10.25 %	2021	1.00	102.65	9.9401
01006	10.25 %	2021	5.00	102.53	9.9538
01006	10.25 %	2021	0.44	102.75	9.9287
01006	10.25 %	2021	5.00	102.62	9.9435
01006	10.25 %	2021	1.00	101.90	10.0260
01006	10.25 %	2021	0.50	102.60	9.9458
01006	10.25 %	2021	0.50	102.55	9.9515
01006	10.25 %	2021	10.00	102.70	9.9344
01006	10.25 %	2021	2.00	102.55	9.9515
01006	10.25 %	2021	1.00	102.75	9.9287
01006	10.25 %	2021	0.56	102.75	9.9287
01006	10.25 %	2021	2.00	102.60	9.9458
01006	10.25 %	2021	3.00	102.73	9.9310

01006	10.25 %	2021	3.00	102.60	9.9458
01006	10.25 %	2021	0.50	102.60	9.9458
01006	10.25 %	2021	5.50	102.47	9.9606
01006	10.25 %	2021	5.00	102.45	9.9629
Contract Date : June 29, 2001					
97011	11.15 %	2002	5.00	103.47	7.9684
97011	11.15 %	2002	10.00	103.48	7.9596
97011	11.15 %	2002	5.00	103.48	7.9596
97011	11.15 %	2002	10.00	103.48	7.9596
97011	11.15 %	2002	10.00	103.47	7.9684
97011	11.15 %	2002	10.00	103.53	7.9153
97011	11.15 %	2002	5.00	103.52	7.9242
97011	11.15 %	2002	5.00	103.48	7.9596
97011	11.15 %	2002	50.00	103.48	7.9596
98004	11.10 %	2003	0.001	100.00	11.0764
98004	11.10 %	2003	10.00	104.90	8.0609
98004	11.10 %	2003	5.00	104.74	8.1564
97008	11.83 %	2003	5.00	107.00	8.0520
94003	12.50 %	2004	5.00	110.38	8.1728
94003	12.50 %	2004	5.00	110.38	8.1728
94003	12.50 %	2004	10.00	110.34	8.1884
94003	12.50 %	2004	5.00	110.32	8.1962
94003	12.50 %	2004	5.00	110.38	8.1728
94003	12.50 %	2004	5.00	110.38	8.1728
94003	12.50 %	2004	5.00	110.33	8.1923
94003	12.50 %	2004	5.00	110.33	8.1923
94003	12.50 %	2004	5.00	110.35	8.1845
94003	12.50 %	2004	5.00	110.435	8.1514
94003	12.50 %	2004	15.00	110.42	8.1572
94003	12.50 %	2004	5.00	110.41	8.1611
98022	11.98 %	2004	5.00	110.11	8.2990
98022	11.98 %	2004	5.00	110.11	8.2990
98022	11.98 %	2004	10.00	110.20	8.2683
98022	11.98 %	2004	5.00	110.11	8.2990
97010	11.19 %	2005	5.00	109.89	8.3003
97010	11.19 %	2005	5.00	109.90	8.2976
97010	11.19 %	2005	5.00	109.90	8.2976
97010	11.19 %	2005	5.00	109.90	8.2976
97010	11.19 %	2005	5.00	109.90	8.2976
97010	11.19 %	2005	10.00	110.00	8.2701
97010	11.19 %	2005	5.00	109.91	8.2948
97010	11.19 %	2005	10.00	109.93	8.2893
97010	11.19 %	2005	5.00	109.93	8.2893
97010	11.19 %	2005	5.00	109.95	8.2839
97010	11.19 %	2005	10.00	109.95	8.2839
97010	11.19 %	2005	5.00	109.95	8.2839
97010	11.19 %	2005	5.00	110.02	8.2647
97010	11.19 %	2005	5.00	110.04	8.2592
97010	11.19 %	2005	5.00	109.91	8.2948
95012	14.00 %	2005(INSTA	10.00	118.50	8.6436
95012	14.00 %	2005(INSTA	0.05	114.00	9.8385
95012	14.00 %	2005(INSTA	10.60	118.50	8.6436
99008	11.68 %	2006	5.00	112.36	8.4742
99008	11.68 %	2006	5.00	112.40	8.4646
99008	11.68 %	2006	5.00	112.42	8.4598
98005	11.75 %	2006	5.00	112.53	8.5069
00013	11.00 %	2006	5.00	110.38	8.4416

98009	11.90	%	2007	5.00	114.13	8.7819
98009	11.90	%	2007	5.00	114.13	8.7819
98009	11.90	%	2007	5.00	114.13	8.7819
98009	11.90	%	2007	5.00	114.20	8.7677
98009	11.90	%	2007	5.00	114.20	8.7677
98009	11.90	%	2007	5.00	114.20	8.7677
98009	11.90	%	2007	5.00	114.20	8.7677
00016	11.40	%	2008	10.00	112.41	9.0081
00016	11.40	%	2008	5.00	112.37	9.0153
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.40	9.0099
00016	11.40	%	2008	5.00	112.53	8.9868
00016	11.40	%	2008	5.00	112.38	9.0135
00016	11.40	%	2008	5.00	112.40	9.0099
00016	11.40	%	2008	10.00	112.35	9.0188
00016	11.40	%	2008	5.00	112.55	8.9832
00016	11.40	%	2008	5.00	112.47	8.9974
00016	11.40	%	2008	5.00	112.48	8.9957
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	25.00	112.35	9.0188
00016	11.40	%	2008	5.00	112.32	9.0242
00016	11.40	%	2008	10.00	112.35	9.0188
00016	11.40	%	2008	25.00	112.35	9.0188
00016	11.40	%	2008	5.00	112.30	9.0277
00016	11.40	%	2008	10.00	112.39	9.0117
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.36	9.0170
00016	11.40	%	2008	5.00	112.35	9.0188
00016	11.40	%	2008	5.00	112.33	9.0224
00016	11.40	%	2008	5.00	112.33	9.0224
00016	11.40	%	2008	5.00	112.40	9.0099
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.54	8.9850
00016	11.40	%	2008	5.00	112.20	9.0456
00016	11.40	%	2008	5.00	112.40	9.0099
00016	11.40	%	2008	5.00	112.38	9.0135
00016	11.40	%	2008	5.00	112.30	9.0277
00016	11.40	%	2008	5.00	112.40	9.0099
00016	11.40	%	2008	5.00	112.44	9.0028
00016	11.40	%	2008	5.00	112.35	9.0188
00016	11.40	%	2008	5.00	112.37	9.0153
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	10.00	112.38	9.0135
00016	11.40	%	2008	10.00	112.40	9.0099
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	10.00	112.30	9.0277
00016	11.40	%	2008	5.00	112.40	9.0099

00016	11.40	%	2008	5.00	112.40	9.0099
00016	11.40	%	2008	10.00	112.46	8.9992
00016	11.40	%	2008	5.00	112.45	9.0010
00016	11.40	%	2008	5.00	112.30	9.0277
00016	11.40	%	2008	10.00	112.53	8.9868
00016	11.40	%	2008	10.00	112.36	9.0170
00016	11.40	%	2008	5.00	112.34	9.0206
98023	12.25	%	2008	5.00	114.80	9.3689
99006	11.99	%	2009	10.00	114.00	9.4044
99006	11.99	%	2009	15.00	114.08	9.3909
99006	11.99	%	2009	5.00	114.07	9.3926
00014	11.30	%	2010	25.00	111.65	9.3642
00014	11.30	%	2010	5.00	111.80	9.3411
00014	11.30	%	2010	5.00	111.90	9.3257
00014	11.30	%	2010	10.00	111.86	9.3319
00014	11.30	%	2010	10.00	111.75	9.3488
00014	11.30	%	2010	25.00	111.77	9.3457
00014	11.30	%	2010	10.00	111.75	9.3488
00014	11.30	%	2010	15.00	111.78	9.3442
00014	11.30	%	2010	5.00	111.78	9.3442
00014	11.30	%	2010	5.00	111.80	9.3411
00014	11.30	%	2010	5.00	111.84	9.3349
00014	11.30	%	2010	5.00	111.70	9.3565
00014	11.30	%	2010	10.00	111.76	9.3472
00010	10.95	%	2011	5.00	109.35	9.4729
00010	10.95	%	2011	5.00	109.25	9.4877
00010	10.95	%	2011	10.00	109.45	9.4581
00010	10.95	%	2011	5.00	109.25	9.4877
00010	10.95	%	2011	5.00	109.30	9.4803
00010	10.95	%	2011	5.00	109.40	9.4655
91012	11.50	%	2011	4.30	111.50	9.6863
00017	11.50	%	2011	5.00	112.81	9.5290
00017	11.50	%	2011	5.00	112.80	9.5304
00017	11.50	%	2011	10.00	112.78	9.5332
00017	11.50	%	2011	5.00	112.88	9.5191
00017	11.50	%	2011	10.00	112.75	9.5374
00017	11.50	%	2011	5.00	112.95	9.5092
00017	11.50	%	2011	5.00	112.75	9.5374
00017	11.50	%	2011	5.00	112.87	9.5205
00017	11.50	%	2011	10.00	112.82	9.5275
00017	11.50	%	2011	5.00	112.65	9.5516
00017	11.50	%	2011	5.00	112.80	9.5304
00017	11.50	%	2011	5.00	112.65	9.5516
00017	11.50	%	2011	5.00	112.77	9.5346
00017	11.50	%	2011	10.00	112.65	9.5516
00017	11.50	%	2011	10.00	112.66	9.5502
00017	11.50	%	2011	25.00	112.65	9.5516
00017	11.50	%	2011	10.00	112.77	9.5346
00017	11.50	%	2011	10.00	112.74	9.5389
00017	11.50	%	2011	5.00	112.76	9.5360
00017	11.50	%	2011	10.00	112.75	9.5374
00017	11.50	%	2011	10.00	112.64	9.5530
00017	11.50	%	2011	10.00	112.65	9.5516
00017	11.50	%	2011	5.00	112.75	9.5374
00017	11.50	%	2011	5.00	112.76	9.5360
00017	11.50	%	2011	10.00	112.82	9.5275
00017	11.50	%	2011	25.00	112.88	9.5191

00017	11.50	%	2011	5.00	112.80	9.5304
00017	11.50	%	2011	10.00	112.85	9.5233
00017	11.50	%	2011	5.00	112.86	9.5219
00017	11.50	%	2011	5.00	112.76	9.5360
00017	11.50	%	2011	5.00	112.85	9.5233
00017	11.50	%	2011	10.00	112.80	9.5304
00017	11.50	%	2011	5.00	112.64	9.5530
00017	11.50	%	2011	5.00	112.64	9.5530
00017	11.50	%	2011	5.00	112.77	9.5346
00017	11.50	%	2011	5.00	112.78	9.5332
00017	11.50	%	2011	5.00	112.78	9.5332
00017	11.50	%	2011	5.00	112.78	9.5332
00017	11.50	%	2011	15.00	112.64	9.5530
00017	11.50	%	2011	5.00	112.76	9.5360
00017	11.50	%	2011	5.00	112.76	9.5360
00017	11.50	%	2011	10.00	112.75	9.5374
00017	11.50	%	2011	10.00	112.80	9.5304
00017	11.50	%	2011	5.00	112.70	9.5445
00017	11.50	%	2011	5.00	112.81	9.5290
00017	11.50	%	2011	5.00	112.65	9.5516
00017	11.50	%	2011	5.00	112.69	9.5459
00017	11.50	%	2011	10.00	112.80	9.5304
00017	11.50	%	2011	5.00	112.80	9.5304
00017	11.50	%	2011	10.00	112.70	9.5445
00017	11.50	%	2011	5.00	112.76	9.5360
00017	11.50	%	2011	5.00	112.97	9.5064
00017	11.50	%	2011	0.90	112.98	9.5050
00017	11.50	%	2011	5.00	112.64	9.5530
00017	11.50	%	2011	5.00	112.78	9.5332
00017	11.50	%	2011	5.00	112.84	9.5247
00017	11.50	%	2011	5.00	112.80	9.5304
00017	11.50	%	2011	5.00	112.65	9.5516
00017	11.50	%	2011	5.00	112.87	9.5205
00017	11.50	%	2011	5.00	112.75	9.5374
00017	11.50	%	2011	5.00	112.86	9.5219
00017	11.50	%	2011	10.00	112.75	9.5374
00017	11.50	%	2011	5.00	112.84	9.5247
00017	11.50	%	2011	5.00	112.93	9.5120
00017	11.50	%	2011	10.00	112.86	9.5219
00017	11.50	%	2011	5.00	112.75	9.5374
00017	11.50	%	2011	10.00	112.68	9.5473
00017	11.50	%	2011	5.00	112.70	9.5445
00017	11.50	%	2011	5.00	112.80	9.5304
84005	10.25	%	2012	5.00	104.00	9.6472
00012	11.03	%	2012	5.00	109.70	9.5860
00012	11.03	%	2012	5.00	109.67	9.5902
00012	11.03	%	2012	5.00	109.70	9.5860
00012	11.03	%	2012	5.00	109.72	9.5832
00012	11.03	%	2012	5.00	109.66	9.5916
00012	11.03	%	2012	5.00	109.70	9.5860
00012	11.03	%	2012	5.00	109.55	9.6069
00012	11.03	%	2012	5.00	109.55	9.6069
00012	11.03	%	2012	5.00	109.59	9.6013
00012	11.03	%	2012	5.00	109.92	9.5554
00012	11.03	%	2012	10.00	109.63	9.5957
00012	11.03	%	2012	5.00	109.72	9.5832
00012	11.03	%	2012	5.00	109.55	9.6069

00012	11.03	%	2012	20.00	109.57	9.6041
00012	11.03	%	2012	10.00	109.75	9.5790
00012	11.03	%	2012	5.00	109.63	9.5957
00012	11.03	%	2012	5.00	109.65	9.5930
00012	11.03	%	2012	5.00	109.55	9.6069
00012	11.03	%	2012	5.00	109.59	9.6013
00012	11.03	%	2012	5.00	109.80	9.5721
00012	11.03	%	2012	5.00	109.60	9.5999
00012	11.03	%	2012	5.00	109.65	9.5930
00012	11.03	%	2012	5.00	109.80	9.5721
00012	11.03	%	2012	5.00	109.70	9.5860
00012	11.03	%	2012	5.00	109.80	9.5721
00012	11.03	%	2012	5.00	109.80	9.5721
00012	11.03	%	2012	10.00	109.80	9.5721
00012	11.03	%	2012	5.00	109.60	9.5999
00012	11.03	%	2012	5.00	109.60	9.5999
00012	11.03	%	2012	5.00	109.65	9.5930
00012	11.03	%	2012	10.00	109.72	9.5832
00012	11.03	%	2012	5.00	109.80	9.5721
00012	11.03	%	2012	5.00	109.71	9.5846
00012	11.03	%	2012	5.00	109.71	9.5846
00012	11.03	%	2012	5.00	109.70	9.5860
00012	11.03	%	2012	5.00	109.65	9.5930
00012	11.03	%	2012	5.00	109.80	9.5721
00012	11.03	%	2012	5.00	109.865	9.5630
00012	11.03	%	2012	5.00	109.85	9.5651
00012	11.03	%	2012	5.00	109.56	9.6055
00012	11.03	%	2012	15.00	109.55	9.6069
00012	11.03	%	2012	5.00	109.66	9.5916
00012	11.03	%	2012	5.00	109.59	9.6013
00012	11.03	%	2012	5.00	109.77	9.5762
00012	11.03	%	2012	10.00	109.70	9.5860
00012	11.03	%	2012	5.00	109.92	9.5554
00012	11.03	%	2012	5.00	109.93	9.5540
00012	11.03	%	2012	5.00	109.80	9.5721
00012	11.03	%	2012	5.00	109.70	9.5860
00012	11.03	%	2012	10.00	109.90	9.5582
82005	9.00	%	2013	0.43	97.50	9.3503
01005	9.81	%	2013	5.00	101.76	9.5573
01005	9.81	%	2013	10.00	101.85	9.5446
01005	9.81	%	2013	25.00	101.75	9.5587
01005	9.81	%	2013	10.00	101.76	9.5573
01005	9.81	%	2013	5.00	101.75	9.5587
01005	9.81	%	2013	5.00	101.76	9.5573
01005	9.81	%	2013	2.00	101.85	9.5446
01005	9.81	%	2013	40.00	101.75	9.5587
01005	9.81	%	2013	5.00	101.78	9.5545
99020	11.83	%	2014	5.00	113.66	9.9560
99020	11.83	%	2014	5.00	113.69	9.9523
99020	11.83	%	2014	5.00	113.46	9.9810
99020	11.83	%	2014	10.00	113.40	9.9885
99020	11.83	%	2014	5.00	113.45	9.9822
01001	10.47	%	2015	5.00	105.55	9.7232
01001	10.47	%	2015	3.00	105.70	9.7039
01001	10.47	%	2015	10.00	105.35	9.7490
01001	10.47	%	2015	2.00	105.67	9.7078
01001	10.47	%	2015	10.00	105.50	9.7297

01001	10.47 %	2015	25.00	105.55	9.7232
01001	10.47 %	2015	5.00	105.55	9.7232
01001	10.47 %	2015	5.00	105.46	9.7348
01001	10.47 %	2015	5.00	105.48	9.7322
01001	10.47 %	2015	5.00	105.38	9.7451
01001	10.47 %	2015	5.00	105.46	9.7348
01001	10.47 %	2015	5.00	105.35	9.7490
01001	10.47 %	2015	5.00	105.30	9.7555
01001	10.47 %	2015	5.00	105.43	9.7387
01001	10.47 %	2015	5.00	105.29	9.7568
01001	10.47 %	2015	5.00	105.40	9.7426
01001	10.47 %	2015	5.00	105.38	9.7451
01001	10.47 %	2015	10.00	105.35	9.7490
01001	10.47 %	2015	5.00	105.39	9.7438
01001	10.47 %	2015	5.00	105.50	9.7297
01001	10.47 %	2015	2.00	105.40	9.7426
01001	10.47 %	2015	5.00	105.37	9.7464
01001	10.47 %	2015	5.00	105.50	9.7297
01001	10.47 %	2015	5.00	105.49	9.7309
01001	10.47 %	2015	5.00	105.50	9.7297
01001	10.47 %	2015	5.00	105.48	9.7322
01001	10.47 %	2015	5.00	105.39	9.7438
01001	10.47 %	2015	25.00	105.25	9.7619
01001	10.47 %	2015	5.00	105.65	9.7103
85007	11.50 %	2015	5.00	111.10	10.0013
00015	11.43 %	2015	10.00	111.90	9.8482
00015	11.43 %	2015	15.00	111.77	9.8641
00015	11.43 %	2015	10.00	111.89	9.8494
00015	11.43 %	2015	5.00	111.85	9.8543
00015	11.43 %	2015	5.00	112.07	9.8275
00015	11.43 %	2015	5.00	112.00	9.8360
00015	11.43 %	2015	5.00	112.05	9.8299
00015	11.43 %	2015	5.00	111.98	9.8384
00015	11.43 %	2015	5.00	111.92	9.8458
00015	11.43 %	2015	5.00	112.00	9.8360
00015	11.43 %	2015	5.00	111.80	9.8604
00015	11.43 %	2015	5.00	111.80	9.8604
00015	11.43 %	2015	5.00	111.90	9.8482
00015	11.43 %	2015	15.00	112.00	9.8360
00015	11.43 %	2015	5.00	112.14	9.8190
00015	11.43 %	2015	5.00	112.14	9.8190
00015	11.43 %	2015	15.00	111.98	9.8384
00015	11.43 %	2015	10.00	111.98	9.8384
00015	11.43 %	2015	5.00	111.90	9.8482
00015	11.43 %	2015	5.00	111.90	9.8482
00015	11.43 %	2015	5.00	111.78	9.8629
00015	11.43 %	2015	5.00	112.14	9.8190
00015	11.43 %	2015	5.00	111.77	9.8641
00015	11.43 %	2015	5.00	111.90	9.8482
00015	11.43 %	2015	5.00	111.72	9.8702
00015	11.43 %	2015	5.00	112.18	9.8141
00015	11.43 %	2015	5.00	112.20	9.8117
00015	11.43 %	2015	5.00	111.89	9.8494
00015	11.43 %	2015	5.00	112.20	9.8117
00015	11.43 %	2015	5.00	112.05	9.8299
00015	11.43 %	2015	5.00	112.00	9.8360
00015	11.43 %	2015	5.00	111.90	9.8482

00015	11.43 %	2015	5.00	111.95	9.8421
00015	11.43 %	2015	5.00	111.91	9.8470
00015	11.43 %	2015	15.00	111.90	9.8482
00015	11.43 %	2015	15.00	111.90	9.8482
00015	11.43 %	2015	5.00	111.75	9.8665
00015	11.43 %	2015	5.00	112.05	9.8299
00015	11.43 %	2015	10.00	112.05	9.8299
00015	11.43 %	2015	5.00	111.78	9.8629
00015	11.43 %	2015	5.00	111.75	9.8665
00015	11.43 %	2015	5.00	112.20	9.8117
00015	11.43 %	2015	5.00	111.94	9.8433
00015	11.43 %	2015	5.00	111.90	9.8482
00015	11.43 %	2015	5.00	111.90	9.8482
00015	11.43 %	2015	5.00	112.10	9.8238
00015	11.43 %	2015	5.00	111.75	9.8665
01004	10.45 %	2018	5.00	105.20	9.8095
01004	10.45 %	2018	5.00	105.20	9.8095
01004	10.45 %	2018	5.00	105.00	9.8331
01004	10.45 %	2018	10.00	105.07	9.8248
01004	10.45 %	2018	5.00	105.00	9.8331
00008	10.70 %	2020	2.00	105.60	10.0288
00018	11.60 %	2020	5.00	112.90	10.0758
00018	11.60 %	2020	10.00	112.95	10.0704
00018	11.60 %	2020	15.00	112.95	10.0704
00018	11.60 %	2020	7.00	112.95	10.0704
01006	10.25 %	2021	5.00	102.45	9.9628
01006	10.25 %	2021	5.00	102.40	9.9685
01006	10.25 %	2021	0.07	102.72	9.9321
01006	10.25 %	2021	1.50	103.40	9.8552
Total			4951.391		

B. State Government Securities

Contract Date : June 28, 2001

00218	10.52% GUJARAT SDL	2010	0.034	105.00	9.6604
90213	11.50% WEST BENGAL	2010	0.20	111.00	9.6499
00264	11.57% KARNATAKA STATE				
	G.S 2010		0.007	107.91	10.2404
01206	10.82% KARNATAKA SDL.	2011	0.0056	103.47	10.2400
01206	10.82% KARNATAKA SDL.	2011	0.146	105.28	9.9497
01206	10.82% KARNATAKA SDL.	2011	0.118	105.28	9.9497
01206	10.82% KARNATAKA SDL.	2011	0.151	105.28	9.9497
01206	10.82% KARNATAKA SDL.	2011	0.045	105.28	9.9497

Contract Date : June 29, 2001

93221	13.50% TAMIL NADU SDL				
	2003		0.12	107.80	8.8952
89225	11.50% PUNJAB	2009	0.55	111.39	9.4499
01238	10.35% MAHARASHTRA SDL				
	2011		0.14	100.00	10.3457
01236	10.35% KARNATAKA SDL	2011	2.00	103.70	9.7533
91247	12.00% MAHARASHTRA S.D.				
	2011		0.001	100.00	11.9942
Total			3.5176		

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 28, 2001			
14/09/2001	12.19	98.5243	6.9897
14/09/2001	1.00	98.5345	6.9407
21/09/2001	17.20	98.3878	7.0171
21/09/2001	10.50	98.3878	7.0171
Contract Date : June 29, 2001			
03/07/2001	0.20	99.9233	6.9851
03/07/2001	5.99	99.9227	7.0397
23/07/2001	20.00	99.5158	7.3794
07/08/2001	5.00	99.2418	7.1306
17/08/2001	5.80	99.0624	7.0310
14/09/2001	5.00	98.4629	7.3797
21/09/2001	7.00	98.3812	7.1302
21/09/2001	5.00	98.3255	7.3797
28/09/2001	5.00	98.1885	7.3797
Total	99.88		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : June 29, 2001			
19/07/2001	5.00	99.6125	7.0799
02/08/2001	1.00	99.3393	7.1204
02/08/2001	7.00	99.3384	7.1302
Total	13.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : June 28, 2001			
13/12/2001	5.00	96.7251	7.3359
07/02/2002	4.00	95.5627	7.5454
02/05/2002	10.00	93.9175	7.6540
17/05/2002	30.00	93.4077	7.9534
14/06/2002	23.35	92.9167	7.9056
14/06/2002	6.165	93.0826	7.7067
28/06/2002	10.00	92.8601	7.6678
28/06/2002	10.00	92.8601	7.6678
28/06/2002	10.00	92.8601	7.6678
28/06/2002	10.00	92.8601	7.6678
28/06/2002	10.00	92.8601	7.6678
28/06/2002	10.00	92.8515	7.6778
Contract Date : June 29, 2001			
07/03/2002	5.45	94.8473	7.8784
28/06/2002	20.00	92.8515	7.6989
28/06/2002	3.00	92.8601	7.6889
28/06/2002	10.00	92.8601	7.6889
28/06/2002	10.00	92.8601	7.6889
28/06/2002	10.00	92.8601	7.6889
Total	196.965		

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					
98022	11.98 % 2004	22.00	110.05	7.25	15
98022	11.98 % 2004	22.00	110.05	7.25	15

98022	11.98 %	2004	22.00	110.05	7.25	15
98022	11.98 %	2004	22.00	110.05	7.25	15
97009	10.85 %	2001	25.00	100.30	7.75	3
97009	10.85 %	2001	25.00	100.30	7.75	3
97009	10.85 %	2001	25.00	100.30	7.75	3
97009	10.85 %	2001	25.00	100.30	7.75	3
94009	11.75 %	2001	15.00	100.45	7.70	3
94009	11.75 %	2001	15.00	100.45	7.70	3
94009	11.75 %	2001	25.00	100.43	7.70	3
94009	11.75 %	2001	25.00	100.43	7.70	3
94009	11.75 %	2001	11.55	100.50	7.25	3
87006	11.00 %	2002	10.00	102.40	7.15	3
87006	11.00 %	2002	10.00	102.30	7.70	3
87006	11.00 %	2002	10.00	102.40	7.10	3
87006	11.00 %	2002	10.00	102.40	7.10	3
87006	11.00 %	2002	10.00	102.40	7.10	3
87006	11.00 %	2002	10.00	102.40	7.10	3
87006	11.00 %	2002	10.00	102.40	7.10	3
87006	11.00 %	2002	10.00	102.40	7.10	3
97011	11.15 %	2002	48.76	103.48	7.15	3
97011	11.15 %	2002	35.00	103.42	7.50	3
97011	11.15 %	2002	17.50	103.48	7.15	3
97011	11.15 %	2002	17.50	103.48	7.15	3
97011	11.15 %	2002	25.00	103.48	7.40	3
97011	11.15 %	2002	25.00	103.48	7.25	3
97011	11.15 %	2002	25.00	103.48	7.25	3
97011	11.15 %	2002	25.00	103.48	7.25	3
97011	11.15 %	2002	25.00	103.48	7.25	3
97011	11.15 %	2002	25.00	103.48	7.45	3
97011	11.15 %	2002	25.00	103.48	7.45	3
97011	11.15 %	2002	25.00	103.48	7.45	3
97011	11.15 %	2002	23.50	103.48	7.20	3
97011	11.15 %	2002	23.50	103.48	7.20	3
97011	11.15 %	2002	35.00	103.42	7.50	3
94003	12.50 %	2004	25.00	110.35	7.10	3
94003	12.50 %	2004	22.00	110.30	7.20	3
98022	11.98 %	2004	25.00	110.15	7.40	3
98022	11.98 %	2004	25.00	110.15	7.40	3
98022	11.98 %	2004	25.00	110.15	7.40	3
98022	11.98 %	2004	25.00	110.15	7.40	3
98022	11.98 %	2004	25.00	110.15	7.40	3
98022	11.98 %	2004	25.00	110.15	7.40	3
98022	11.98 %	2004	12.50	109.20	7.00	3
00011	10.20 %	2005	10.00	106.15	7.70	3
98009	11.90 %	2007	25.00	113.00	7.10	3
98009	11.90 %	2007	25.00	113.00	7.10	3
00016	11.40 %	2008	20.00	112.30	7.30	3
00016	11.40 %	2008	20.00	112.30	7.30	3
00016	11.40 %	2008	20.00	112.30	7.30	3
00016	11.40 %	2008	24.00	112.30	7.30	3
00016	11.40 %	2008	5.00	112.25	8.25	3
99006	11.99 %	2009	25.00	114.10	7.10	3
99006	11.99 %	2009	26.00	114.00	7.25	3
99006	11.99 %	2009	26.00	114.00	7.25	3
00014	11.30 %	2010	31.00	111.60	7.10	3
00017	11.50 %	2011	25.00	112.30	7.50	3
00017	11.50 %	2011	25.00	112.30	7.50	3

00017	11.50 %	2011	25.00	112.30	7.50	3
00017	11.50 %	2011	25.00	112.30	7.50	3
98021	12.40 %	2013	5.00	115.75	7.70	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
01003	10.71 %	2016	5.00	107.00	7.30	3
Total			1376.81			

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)

21/09/2001	25.00	98.3589	7.10	3
21/09/2001	25.00	98.3589	7.10	3

Total 50.00

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

05/07/2001	24.00	99.8810	7.35	3
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Total 24.00

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

21/02/2002	25.00	95.2973	7.60	3
21/02/2002	30.00	95.2973	7.60	3
21/03/2002	25.00	94.7707	7.10	3

Total 80.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 30 June 2001