

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 January 2001

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 : January 15, 412			
11.30 % 2010	5.00	104.10	10.8539
Contract Date : January 12, 2001			
11.00 % 2006	5.00	103.03	10.2670
9.50 % 2008	5.00	95.36	10.4369
Contract Date : January 15, 2001			
11.55 % 2001	20.00	100.75	9.8358
10.85 % 2001	20.00	100.51	9.8369
11.75 % 2001	5.00	101.10	9.8096
11.75 % 2001	5.00	101.11	9.7926
11.15 % 2002	5.00	101.90	9.8410
11.10 % 2003	10.00	102.33	9.8921
12.50 % 2004	5.00	106.81	9.9425
12.50 % 2004	5.00	106.85	9.9282
12.50 % 2004	5.00	106.84	9.9318
12.50 % 2004	5.00	106.83	9.9353
12.50 % 2004	5.00	106.84	9.9318
12.50 % 2004	10.00	106.84	9.9318
12.50 % 2004	10.00	106.79	9.9497
12.50 % 2004	10.00	106.82	9.9389
12.50 % 2004	5.00	106.85	9.9282
12.50 % 2004	5.00	106.86	9.9246
12.50 % 2004	10.00	106.79	9.9497
12.50 % 2004	5.00	106.86	9.9246
12.50 % 2004	5.00	106.83	9.9353
11.98 % 2004	5.00	105.86	10.0125
9.90 % 2005	5.00	99.30	10.0970
10.20 % 2005	5.00	100.34	10.1034
11.68 % 2006	10.00	105.70	10.2376
13.05 % 2007	2.00	110.90	10.6157
11.90 % 2007	5.00	107.15	10.3337
11.90 % 2007	5.00	107.14	10.3358
11.90 % 2007	15.00	107.20	10.3233
12.00 % 2008	5.00	107.52	10.4922
12.00 % 2008	5.00	107.54	10.4884
12.00 % 2008	5.00	107.53	10.4903
12.00 % 2008	0.235	107.85	10.4296
11.50 % 2008	5.00	105.05	10.4918
10.80 % 2008	5.00	102.25	10.3609
11.40 % 2008	5.00	104.855	10.4553

11.40 %	2008	10.00	105.05	10.4188
11.40 %	2008	5.00	105.06	10.4169
11.40 %	2008	5.00	104.97	10.4338
11.40 %	2008	10.00	105.05	10.4188
11.40 %	2008	10.00	105.05	10.4188
11.40 %	2008	10.00	105.05	10.4188
11.40 %	2008	5.00	105.04	10.4207
11.40 %	2008	5.00	104.98	10.4319
11.40 %	2008	5.00	105.05	10.4188
11.40 %	2008	5.00	105.03	10.4225
11.40 %	2008	5.00	105.03	10.4225
11.40 %	2008	5.00	104.98	10.4319
11.40 %	2008	5.00	105.05	10.4188
11.40 %	2008	5.00	105.05	10.4188
11.40 %	2008	10.00	105.02	10.4244
11.40 %	2008	5.00	105.06	10.4169
11.40 %	2008	5.00	105.05	10.4188
11.40 %	2008	5.00	105.06	10.4169
11.40 %	2008	5.00	105.055	10.4179
11.40 %	2008	10.00	105.05	10.4188
11.40 %	2008	5.00	105.05	10.4188
11.40 %	2008	5.00	105.05	10.4188
11.40 %	2008	5.00	105.02	10.4244
11.40 %	2008	0.50	104.95	10.4375
11.40 %	2008	5.00	105.015	10.4253
11.99 %	2009	5.00	107.93	10.5190
11.99 %	2009	5.00	107.93	10.5190
11.99 %	2009	5.00	107.92	10.5207
11.99 %	2009	0.50	106.25	10.8165
11.99 %	2009	5.00	107.93	10.5190
11.99 %	2009	5.00	107.93	10.5190
11.99 %	2009	5.00	107.93	10.5190
11.99 %	2009	5.00	107.93	10.5190
11.99 %	2009	5.00	107.935	10.5181
11.99 %	2009	10.00	107.92	10.5207
11.99 %	2009	5.00	107.94	10.5172
11.99 %	2009	5.00	107.87	10.5295
11.99 %	2009	5.00	107.87	10.5295
11.99 %	2009	5.00	107.94	10.5172
11.99 %	2009	5.00	107.93	10.5190
11.99 %	2009	10.00	107.90	10.5243
11.50 %	2009	0.55	105.15	10.5499
7.50 %	2010	1.50	83.05	10.3765
12.25 %	2010	5.00	109.40	10.6477
12.25 %	2010	5.00	109.40	10.6477
12.25 %	2010	10.00	109.40	10.6477
12.25 %	2010	5.00	109.40	10.6477
12.25 %	2010	5.00	109.40	10.6477
12.25 %	2010	10.00	109.40	10.6477
12.25 %	2010	5.00	109.40	10.6477
12.25 %	2010	5.00	109.30	10.6637
12.25 %	2010	10.00	109.40	10.6477
12.25 %	2010	10.00	109.40	10.6477
11.30 %	2010	5.00	104.10	10.6046

11.30 %	2010	5.00	104.055	10.6120
11.30 %	2010	10.00	104.05	10.6128
11.30 %	2010	5.00	104.06	10.6111
11.30 %	2010	5.00	104.06	10.6111
11.30 %	2010	5.00	103.96	10.6276
11.30 %	2010	5.00	104.08	10.6079
11.30 %	2010	5.00	104.04	10.6144
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.05	10.6128
11.30 %	2010	5.00	104.07	10.6095
11.30 %	2010	5.00	104.10	10.6046
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	5.00	104.06	10.6111
11.30 %	2010	10.00	104.10	10.6046
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	5.00	104.06	10.6111
11.30 %	2010	5.00	104.05	10.6128
11.30 %	2010	5.00	104.08	10.6079
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	103.99	10.6227
11.30 %	2010	10.00	104.10	10.6046
11.30 %	2010	5.00	104.06	10.6111
11.30 %	2010	5.00	104.06	10.6111
11.30 %	2010	20.00	104.07	10.6095
11.30 %	2010	5.00	104.07	10.6095
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	10.00	104.05	10.6128
11.30 %	2010	10.00	104.05	10.6128
11.30 %	2010	5.00	104.05	10.6128
11.30 %	2010	5.00	103.95	10.6293
11.30 %	2010	5.00	104.07	10.6095
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.08	10.6079
12.32 %	2011	5.00	109.38	10.7668
12.32 %	2011	5.00	109.35	10.7715
12.32 %	2011	5.00	109.50	10.7482
12.32 %	2011	5.00	109.50	10.7482
12.32 %	2011	5.00	109.42	10.7606
12.32 %	2011	5.00	109.50	10.7482
12.32 %	2011	5.00	109.48	10.7513
12.32 %	2011	5.00	109.42	10.7606
12.32 %	2011	5.00	109.40	10.7637
12.32 %	2011	5.00	109.40	10.7637
10.95 %	2011	1.00	101.10	10.7670
10.95 %	2011	25.00	101.50	10.7028
10.95 %	2011	1.00	101.20	10.7510
10.25 %	2012	5.00	97.72	10.5958
12.40 %	2013	5.00	110.05	10.9098
12.40 %	2013	5.00	110.00	10.9167
12.40 %	2013	5.00	110.00	10.9167
12.40 %	2013	5.00	109.90	10.9305
12.40 %	2013	10.00	110.00	10.9167
12.40 %	2013	5.00	110.00	10.9167

12.40 %	2013	5.00	110.07	10.9071
12.40 %	2013	5.00	109.95	10.9236
11.83 %	2014	5.00	106.05	10.9649
11.83 %	2014	5.00	106.05	10.9649
11.83 %	2014	1.00	105.80	10.9990
11.83 %	2014	0.50	104.65	11.1571
11.50 %	2015	3.00	103.15	11.0527
11.50 %	2015	2.00	103.15	11.0527
11.50 %	2015	1.00	102.75	11.1078
11.50 %	2015	5.00	103.20	11.0459
11.43 %	2015	10.00	103.07	11.0001
11.43 %	2015	5.00	103.18	10.9851
11.43 %	2015	10.00	103.25	10.9756
11.43 %	2015	5.00	103.17	10.9865
11.43 %	2015	5.00	103.15	10.9892
11.43 %	2015	1.30	103.30	10.9688
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	5.00	103.25	10.9756
11.43 %	2015	5.00	103.25	10.9756
11.43 %	2015	5.00	103.25	10.9756
11.43 %	2015	5.00	103.20	10.9824
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	5.00	103.20	10.9824
11.43 %	2015	5.00	103.20	10.9824
11.43 %	2015	5.00	103.23	10.9783
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	10.00	103.14	10.9905
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	5.00	103.23	10.9783
11.43 %	2015	5.00	103.17	10.9865
11.43 %	2015	2.50	103.01	11.0082
11.43 %	2015	5.00	103.17	10.9865
11.43 %	2015	0.50	103.15	10.9892
11.43 %	2015	5.00	103.15	10.9892
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	5.00	103.15	10.9892
11.43 %	2015	5.00	103.22	10.9797
11.43 %	2015	10.00	103.16	10.9878
11.43 %	2015	20.00	103.15	10.9892
12.30 %	2016	5.00	109.10	11.0573
12.30 %	2016	5.00	108.50	11.1341
12.30 %	2016	5.00	109.30	11.0318
12.30 %	2016	10.00	109.10	11.0573
12.30 %	2016	5.00	109.30	11.0318
12.30 %	2016	10.00	109.38	11.0217
12.30 %	2016	2.971	108.90	11.0828
12.30 %	2016	5.00	109.20	11.0446
12.60 %	2018	0.50	111.15	11.1435
12.60 %	2018	5.00	111.30	11.1256
12.60 %	2018	5.00	111.35	11.1197
12.60 %	2018	1.30	111.00	11.1615
12.60 %	2018	1.50	111.00	11.1615
12.60 %	2018	0.25	111.30	11.1256
12.60 %	2018	20.00	111.25	11.1316
12.60 %	2018	5.00	111.255	11.1310

12.60 %	2018	0.10	110.10	11.2700
12.60 %	2018	10.00	111.05	11.1555
12.60 %	2018	5.00	111.08	11.1519
12.60 %	2018	5.00	111.10	11.1495
10.70 %	2020	1.00	97.10	11.0624
10.70 %	2020	1.00	96.65	11.1208
10.70 %	2020	0.80	96.80	11.1013
10.70 %	2020	0.30	97.30	11.0365
10.70 %	2020	4.50	96.95	11.0818
Contract Date : January 16, 2001				
11.00 %	2002	10.00	101.33	9.8750
11.15 %	2002	5.00	101.91	9.8325
11.15 %	2002	25.00	101.90	9.8392
11.15 %	2002	10.00	101.93	9.8191
11.15 %	2002	5.00	101.91	9.8325
6.00 %	2002	0.25	113.45	#
11.10 %	2003	15.00	102.29	9.9109
12.50 %	2004	5.00	106.805	9.9425
12.50 %	2004	10.00	106.81	9.9407
12.50 %	2004	5.00	106.815	9.9390
12.50 %	2004	5.00	106.815	9.9390
12.50 %	2004	5.00	106.805	9.9425
12.50 %	2004	10.00	106.815	9.9390
12.50 %	2004	5.00	106.81	9.9407
12.50 %	2004	10.00	106.81	9.9407
12.50 %	2004	5.00	106.81	9.9407
12.50 %	2004	25.00	106.80	9.9443
12.50 %	2004	5.00	106.805	9.9425
12.50 %	2004	5.00	106.81	9.9407
11.19 %	2005	10.00	103.95	10.0856
11.19 %	2005	5.00	103.93	10.0911
11.68 %	2006	5.00	105.70	10.2370
11.75 %	2006	5.00	105.89	10.2618
11.75 %	2006	5.00	105.89	10.2618
11.75 %	2006	5.00	105.90	10.2594
11.90 %	2007	5.00	107.15	10.3332
11.90 %	2007	10.00	107.145	10.3342
11.90 %	2007	10.00	107.17	10.3290
11.90 %	2007	5.00	107.14	10.3353
12.15 %	2008	5.00	100.00	12.1410
12.00 %	2008	5.00	107.50	10.4956
12.00 %	2008	5.00	107.45	10.5051
11.50 %	2008	5.00	104.99	10.5030
10.80 %	2008	5.00	101.55	10.4959
11.40 %	2008	5.00	105.05	10.4186
11.40 %	2008	5.00	105.02	10.4243
11.40 %	2008	5.00	105.025	10.4233
11.40 %	2008	5.00	105.015	10.4252
11.40 %	2008	5.00	104.99	10.4299
11.40 %	2008	5.00	105.01	10.4261
11.40 %	2008	5.00	105.00	10.4280
11.40 %	2008	5.00	105.00	10.4280
11.40 %	2008	5.00	105.01	10.4261
11.40 %	2008	5.00	105.00	10.4280
11.40 %	2008	5.00	105.03	10.4224

11.40 %	2008	5.00	105.02	10.4243
11.40 %	2008	10.00	104.99	10.4299
11.40 %	2008	5.00	105.00	10.4280
11.40 %	2008	5.00	104.98	10.4317
11.40 %	2008	5.00	104.98	10.4317
11.40 %	2008	5.00	104.99	10.4299
11.40 %	2008	5.00	105.02	10.4243
11.40 %	2008	5.00	104.97	10.4336
11.40 %	2008	5.00	105.00	10.4280
11.40 %	2008	5.00	104.99	10.4299
11.40 %	2008	5.00	104.985	10.4308
11.40 %	2008	5.00	105.03	10.4224
11.40 %	2008	5.00	105.01	10.4261
11.40 %	2008	10.00	104.98	10.4317
11.40 %	2008	5.00	105.01	10.4261
11.40 %	2008	10.00	105.02	10.4243
11.40 %	2008	5.00	105.02	10.4243
11.40 %	2008	5.00	105.02	10.4243
11.40 %	2008	5.00	104.99	10.4299
11.40 %	2008	5.00	105.00	10.4280
11.40 %	2008	5.00	105.01	10.4261
11.40 %	2008	5.00	105.02	10.4243
11.40 %	2008	5.00	105.03	10.4224
11.40 %	2008	5.00	105.01	10.4261
11.40 %	2008	5.00	105.015	10.4252
11.40 %	2008	5.00	105.025	10.4233
11.40 %	2008	5.00	105.00	10.4280
11.40 %	2008	5.00	105.02	10.4243
11.40 %	2008	5.00	105.01	10.4261
11.99 %	2009	5.00	107.92	10.5205
11.99 %	2009	5.00	107.91	10.5222
11.99 %	2009	10.00	107.90	10.5240
11.99 %	2009	5.00	107.90	10.5240
11.99 %	2009	10.00	107.90	10.5240
11.99 %	2009	5.00	107.91	10.5222
11.99 %	2009	5.00	107.91	10.5222
11.99 %	2009	5.00	107.89	10.5257
11.50 %	2009	1.00	104.76	10.6189
12.29 %	2010	5.00	109.20	10.6761
12.29 %	2010	20.00	109.21	10.6745
12.29 %	2010	5.00	109.21	10.6745
12.29 %	2010	5.00	109.25	10.6679
11.50 %	2010	5.00	104.75	10.6830
11.50 %	2010	5.00	104.75	10.6830
11.50 %	2010	0.50	104.17	10.7795
11.50 %	2010	5.00	104.80	10.6747
11.50 %	2010	10.00	104.80	10.6747
11.50 %	2010	10.00	104.72	10.6880
12.25 %	2010	100.00	109.31	10.6617
12.25 %	2010	100.00	109.31	10.6617
12.25 %	2010	5.00	109.40	10.6473
12.25 %	2010	5.00	109.40	10.6473
12.25 %	2010	5.00	109.40	10.6473
12.25 %	2010	5.00	109.40	10.6473
12.25 %	2010	5.00	109.40	10.6473

12.25 %	2010	25.00	109.46	10.6377
12.25 %	2010	25.00	109.46	10.6377
12.25 %	2010	25.00	109.46	10.6377
12.25 %	2010	25.00	109.46	10.6377
12.25 %	2010	3.523	109.23	10.6745
12.25 %	2010	15.00	109.27	10.6681
12.25 %	2010	17.613	109.25	10.6713
12.25 %	2010	5.00	109.40	10.6473
12.25 %	2010	10.00	109.40	10.6473
12.25 %	2010	10.00	109.37	10.6521
12.25 %	2010	5.00	109.39	10.6489
12.25 %	2010	10.00	109.40	10.6473
12.25 %	2010	10.00	109.27	10.6681
12.25 %	2010	5.00	109.41	10.6457
12.25 %	2010	100.00	109.30	10.6633
12.25 %	2010	100.00	109.35	10.6553
12.25 %	2010	100.00	109.40	10.6473
12.25 %	2010	100.00	109.45	10.6393
12.25 %	2010	70.00	109.25	10.6713
12.25 %	2010	10.00	109.40	10.6473
12.25 %	2010	15.00	109.40	10.6473
12.25 %	2010	35.00	109.373	10.6515
12.25 %	2010	10.00	109.40	10.6473
12.25 %	2010	5.00	109.40	10.6473
12.25 %	2010	10.00	109.40	10.6473
12.25 %	2010	3.523	109.25	10.6713
11.30 %	2010	5.00	104.025	10.6169
11.30 %	2010	5.00	104.04	10.6144
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.04	10.6144
11.30 %	2010	5.00	104.025	10.6169
11.30 %	2010	5.00	104.02	10.6177
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.02	10.6177
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.06	10.6111
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	10.00	104.02	10.6177
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	10.00	104.02	10.6177
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	10.00	104.00	10.6210
11.30 %	2010	5.00	103.985	10.6235
11.30 %	2010	5.00	104.05	10.6128
11.30 %	2010	5.00	104.08	10.6079
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.005	10.6202
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.02	10.6177
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.01	10.6194

11.30 %	2010	5.00	104.005	10.6202
11.30 %	2010	5.00	104.01	10.6194
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.02	10.6177
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.02	10.6177
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	5.00	104.01	10.6194
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	5.00	104.05	10.6128
11.30 %	2010	5.00	104.09	10.6062
11.30 %	2010	5.00	104.03	10.6161
11.30 %	2010	10.00	103.99	10.6227
11.30 %	2010	10.00	104.00	10.6210
11.30 %	2010	10.00	104.03	10.6161
11.30 %	2010	5.00	104.00	10.6210
11.30 %	2010	5.00	104.10	10.6046
11.30 %	2010	10.00	104.08	10.6079
11.30 %	2010	5.00	104.02	10.6177
12.32 %	2011	5.00	109.53	10.7434
12.32 %	2011	25.00	109.53	10.7434
12.32 %	2011	10.00	109.53	10.7434
12.32 %	2011	5.00	109.52	10.7450
12.32 %	2011	5.00	109.52	10.7450
12.32 %	2011	5.00	109.52	10.7450
12.32 %	2011	5.00	109.50	10.7481
10.95 %	2011	20.00	101.55	10.6947
11.50 %	2011	10.00	104.90	10.7205
11.50 %	2011	10.00	104.90	10.7205
11.50 %	2011	5.00	104.95	10.7129
11.50 %	2011	10.00	104.88	10.7236
11.50 %	2011	5.00	104.90	10.7205
11.50 %	2011	5.00	104.90	10.7205
11.50 %	2011	5.00	104.90	10.7205
11.50 %	2011	5.00	104.92	10.7175
12.40 %	2013	5.00	110.04	10.9111
12.40 %	2013	5.00	110.10	10.9029
12.40 %	2013	5.00	110.00	10.9166
12.40 %	2013	5.00	110.02	10.9139
11.50 %	2015	3.00	103.50	11.0048
11.50 %	2015	5.00	102.72	11.1118
11.43 %	2015	40.00	103.15	10.9892
11.43 %	2015	5.00	103.23	10.9784
11.43 %	2015	5.00	103.23	10.9784
11.43 %	2015	5.00	103.18	10.9852
11.43 %	2015	5.00	103.22	10.9797
11.43 %	2015	5.00	103.22	10.9797
11.43 %	2015	5.00	103.20	10.9824
11.43 %	2015	5.00	103.22	10.9797

11.43 %	2015	5.00	103.21	10.9811
11.43 %	2015	5.00	103.23	10.9784
11.43 %	2015	5.00	103.23	10.9784
11.43 %	2015	5.00	103.26	10.9743
11.43 %	2015	5.00	103.215	10.9804
11.43 %	2015	10.00	103.18	10.9852
11.43 %	2015	10.00	103.18	10.9852
11.43 %	2015	10.00	103.19	10.9838
11.43 %	2015	10.00	103.19	10.9838
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	10.00	103.23	10.9784
11.43 %	2015	5.00	103.24	10.9770
11.43 %	2015	10.00	103.18	10.9852
11.43 %	2015	10.00	103.22	10.9797
11.43 %	2015	5.00	103.22	10.9797
11.43 %	2015	5.00	103.22	10.9797
11.43 %	2015	10.00	103.23	10.9784
11.43 %	2015	5.00	103.20	10.9824
12.30 %	2016	10.00	109.22	11.0418
12.30 %	2016	5.00	109.35	11.0253
12.30 %	2016	5.00	109.35	11.0253
12.30 %	2016	5.00	109.35	11.0253
12.30 %	2016	5.00	109.32	11.0291
12.30 %	2016	5.00	109.38	11.0215
12.30 %	2016	10.00	109.35	11.0253
12.30 %	2016	5.00	109.35	11.0253
12.30 %	2016	5.00	109.33	11.0278
12.30 %	2016	100.00	109.21	11.0431
12.30 %	2016	15.00	109.35	11.0253
12.30 %	2016	10.00	109.235	11.0399
12.30 %	2016	3.823	109.35	11.0253
12.30 %	2016	10.00	109.37	11.0228
12.30 %	2016	30.00	109.35	11.0253
12.30 %	2016	10.00	109.35	11.0253
12.30 %	2016	10.00	109.35	11.0253
12.30 %	2016	58.823	109.21	11.0431
12.30 %	2016	5.00	109.35	11.0253
12.30 %	2016	5.00	109.35	11.0253
12.30 %	2016	10.00	109.37	11.0228
12.30 %	2016	5.00	109.33	11.0278
12.30 %	2016	10.00	109.34	11.0266
12.30 %	2016	5.00	109.31	11.0304
12.60 %	2018	1.00	111.25	11.1315
12.60 %	2018	5.00	111.40	11.1136
12.60 %	2018	2.00	111.45	11.1076
Total		3848.361		

B. State Government Securities

Contract Date : January 15, 2001

12.50% MAHARASHTRA SDL 2004	0.20	105.50	10.4604
12.25% MAHARASHTRA SDL 2009	5.00	106.52	11.0204
11.85% UP SDL 2009	3.00	102.40	11.4000
11.85% ANDHRA PRADESH SDL 2009	5.00	104.24	11.0695
11.85% ANDHRA PRADESH SDL 2009	5.00	104.24	11.0695

11.80% WEST BENGAL SDL 2010	1.20	103.25	11.2338
11.57% KARNATAKA STATE G.S 2010	0.05	104.25	10.8543
Contract Date : January 16, 2001			
12.25% TAMIL NADU SDL 2009	0.05	108.10	10.7395
Total	19.50		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : January 16, 2001

22/01/2001	0.25	99.8523	8.9737
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Total	0.25		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : January 15, 2001

05/03/2001	5.00	98.8149	8.9092
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12/03/2001	5.00	98.6327	9.0107
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Contract Date : January 16, 2001

02/04/2001	20.00	98.1605	8.9753
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09/04/2001	4.15	97.9945	8.9752
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16/04/2001	20.00	97.8290	8.9753
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Total	54.15		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : January 16, 2001

01/02/2001	4.00	99.6070	8.9760
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07/06/2001	2.00	96.4358	9.4741
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Total	6.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : January 15, 2001

18/10/2001	5.00	93.1568	9.6881
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01/11/2001	5.00	92.8197	9.7097
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15/11/2001	1.00	92.5691	9.6118
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13/12/2001	5.00	91.8688	9.7040
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28/12/2001	10.00	91.5316	9.7051
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28/12/2001	10.00	91.5157	9.7251
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28/12/2001	9.54	91.4998	9.7450
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Contract Date : January 16, 2001

22/03/2001	10.00	98.3364	9.4738
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15/06/2001	5.00	96.1855	9.6236
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28/06/2001	2.00	95.9713	9.3743
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15/11/2001	20.00	92.5193	9.7133
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15/11/2001	10.00	92.5122	9.7233
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Total	92.54		
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II. REPO Transactions *

(Other than with RBI)

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

11.55 %	2001	3.00	100.75	11.25	15
11.68 %	2006	5.00	105.80	9.50	4
11.55 %	2001	25.00	100.75	10.25	11
11.55 %	2001	25.00	100.75	10.25	11
11.75 %	2001	1.00	101.10	10.15	1
11.99 %	2009	25.00	107.90	10.25	1
11.99 %	2009	25.00	107.90	10.25	1
11.99 %	2009	25.00	107.90	10.25	1
11.99 %	2009	25.00	107.90	10.25	1
12.25 %	2010	20.00	109.00	10.30	1
11.30 %	2010	36.00	104.00	10.25	1
12.32 %	2011	25.00	109.80	10.25	1
12.32 %	2011	25.00	109.80	10.25	1
12.32 %	2011	25.00	109.80	10.25	1
12.32 %	2011	25.00	109.80	10.25	1
12.30 %	2016	10.00	109.00	10.30	1
10.70 %	2020	7.00	97.00	10.15	1
Total		332.00			

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)

05/04/2001	40.00	97.9749	10.15	1
15/11/2001	10.00	92.4058	10.15	1
15/11/2001	25.00	92.4058	10.15	1

Total 75.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 January 2001

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