

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 07 February 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 : February 05, 2001			
11.43 % 2015	5.00	104.80	10.7685
11.43 % 2015	5.00	104.73	10.7778
Contract Date : February 06, 2001			
11.55 % 2001	12.00	100.81	9.4157
10.85 % 2001	5.00	100.70	9.3169
10.85 % 2001	15.00	100.64	9.4464
11.75 % 2001	0.50	101.15	9.5403
11.75 % 2001	10.00	101.28	9.2970
11.75 % 2001	10.00	101.20	9.4467
11.15 % 2002	10.00	102.38	9.4716
11.15 % 2002	5.00	102.42	9.4441
11.15 % 2002	10.00	102.42	9.4441
11.15 % 2002	5.00	102.42	9.4441
11.15 % 2002	5.00	102.425	9.4406
11.15 % 2002	10.00	102.40	9.4578
11.10 % 2003	10.00	102.955	9.5447
11.10 % 2003	5.00	102.98	9.5320
11.10 % 2003	10.00	102.96	9.5422
12.50 % 2004	10.00	107.59	9.6238
12.50 % 2004	5.00	107.57	9.6310
12.50 % 2004	15.00	107.57	9.6310
12.50 % 2004	5.00	107.59	9.6238
12.50 % 2004	5.00	107.59	9.6238
12.50 % 2004	10.00	107.59	9.6238
12.50 % 2004	5.00	107.58	9.6274
11.50 % 2004	10.00	104.86	9.7119
11.50 % 2004	5.00	104.85	9.7155
12.59 % 2004	5.00	107.82	9.7968
12.59 % 2004	5.00	107.85	9.7866
12.59 % 2004	10.00	107.80	9.8036
11.98 % 2004	0.50	105.41	10.1369
9.90 % 2005	5.00	100.32	9.7969
9.90 % 2005	5.00	100.37	9.7822
9.90 % 2005	5.00	100.375	9.7807
9.90 % 2005	5.00	100.33	9.7940
9.90 % 2005	5.00	100.35	9.7881
9.90 % 2005	5.00	100.37	9.7822
9.90 % 2005	10.00	100.37	9.7822
9.90 % 2005	10.00	100.37	9.7822
9.90 % 2005	5.00	100.35	9.7881

9.90 %	2005	5.00	100.35	9.7881
9.90 %	2005	3.00	100.30	9.8028
9.90 %	2005	5.00	100.31	9.7998
9.90 %	2005	5.00	100.37	9.7822
9.90 %	2005	0.50	103.21	8.9604
9.90 %	2005	10.00	100.38	9.7792
11.19 %	2005	5.00	105.04	9.7817
11.19 %	2005	5.00	104.98	9.7979
11.19 %	2005	5.00	105.04	9.7817
11.19 %	2005	5.00	105.05	9.7790
11.19 %	2005	5.00	105.05	9.7790
11.19 %	2005	10.00	105.04	9.7817
14.00 %	2006	0.01	115.60	10.0308
11.68 %	2006	5.72	106.75	9.9712
11.68 %	2006	5.00	106.78	9.9640
11.68 %	2006	5.00	106.78	9.9640
11.75 %	2006	10.00	106.99	9.9842
11.75 %	2006	5.00	106.97	9.9890
11.75 %	2006	5.00	107.01	9.9794
11.75 %	2006	5.00	107.06	9.9674
11.75 %	2006	5.00	107.05	9.9698
11.75 %	2006	10.00	107.03	9.9746
11.00 %	2006	5.00	104.47	9.9213
11.00 %	2006	5.00	104.44	9.9283
11.00 %	2006	5.00	104.35	9.9494
13.65 %	2007	0.649	110.90	11.1212
11.90 %	2007	5.00	108.26	10.0913
11.90 %	2007	5.00	108.26	10.0913
11.90 %	2007	5.00	108.35	10.0727
11.90 %	2007	10.00	108.36	10.0706
11.90 %	2007	5.00	108.32	10.0789
11.90 %	2007	5.00	108.35	10.0727
11.90 %	2007	5.00	108.35	10.0727
11.90 %	2007	5.00	108.35	10.0727
11.50 %	2007	10.00	106.30	10.1688
11.50 %	2007	20.00	106.40	10.1486
11.50 %	2007	10.00	106.40	10.1486
9.50 %	2008	10.00	96.70	10.1660
12.15 %	2008	2.00	108.50	10.4257
12.00 %	2008	5.00	108.20	10.3548
12.00 %	2008	5.00	108.375	10.3217
12.00 %	2008	10.00	108.40	10.3170
12.00 %	2008	5.00	108.50	10.2981
12.00 %	2008	15.00	108.50	10.2981
12.00 %	2008	1.00	107.75	10.4403
11.50 %	2008	20.00	106.225	10.2605
11.50 %	2008	10.00	106.225	10.2605
11.40 %	2008	5.00	106.25	10.1921
11.40 %	2008	5.00	106.33	10.1773
11.40 %	2008	5.00	106.47	10.1514
11.40 %	2008	5.00	106.36	10.1717
11.40 %	2008	5.00	106.45	10.1551
11.40 %	2008	5.00	106.50	10.1459
11.40 %	2008	5.00	106.455	10.1542
11.40 %	2008	5.00	106.455	10.1542
11.40 %	2008	5.00	106.43	10.1588
11.40 %	2008	50.00	106.44	10.1570

11.40 %	2008	5.00	106.44	10.1570
11.40 %	2008	5.00	106.46	10.1533
11.40 %	2008	5.00	106.46	10.1533
11.40 %	2008	5.00	106.42	10.1607
11.40 %	2008	10.00	106.48	10.1496
11.40 %	2008	5.00	106.50	10.1459
11.40 %	2008	5.00	106.45	10.1551
11.40 %	2008	5.00	106.43	10.1588
11.40 %	2008	5.00	106.32	10.1791
11.40 %	2008	10.00	106.33	10.1773
11.40 %	2008	5.00	106.48	10.1496
11.40 %	2008	5.00	106.45	10.1551
11.40 %	2008	5.00	106.325	10.1782
11.40 %	2008	5.00	106.47	10.1514
11.40 %	2008	5.00	106.45	10.1551
11.40 %	2008	5.00	106.45	10.1551
11.40 %	2008	5.00	106.415	10.1616
11.40 %	2008	10.00	106.48	10.1496
11.40 %	2008	10.00	106.45	10.1551
11.40 %	2008	5.00	106.45	10.1551
11.40 %	2008	10.00	106.45	10.1551
11.40 %	2008	5.00	106.47	10.1514
11.40 %	2008	10.00	106.50	10.1459
11.40 %	2008	10.00	106.44	10.1570
11.40 %	2008	20.00	106.48	10.1496
11.40 %	2008	1.00	106.27	10.1884
11.40 %	2008	5.00	106.47	10.1514
11.40 %	2008	5.00	106.43	10.1588
11.40 %	2008	5.00	106.47	10.1514
11.40 %	2008	5.00	106.42	10.1607
11.40 %	2008	5.00	106.42	10.1607
12.25 %	2008	10.00	109.83	10.3444
12.25 %	2008	5.00	109.80	10.3499
11.99 %	2009	5.00	109.22	10.2881
11.99 %	2009	5.00	109.20	10.2915
11.99 %	2009	5.00	109.19	10.2933
11.99 %	2009	5.00	109.19	10.2933
11.99 %	2009	5.00	109.20	10.2915
11.99 %	2009	5.00	109.25	10.2829
11.99 %	2009	5.00	109.16	10.2985
11.99 %	2009	5.00	109.25	10.2829
11.99 %	2009	5.00	109.25	10.2829
11.99 %	2009	5.00	109.14	10.3019
11.99 %	2009	5.00	109.18	10.2950
11.99 %	2009	5.00	109.195	10.2924
11.99 %	2009	5.00	109.20	10.2915
11.99 %	2009	5.00	109.215	10.2889
11.99 %	2009	1.00	108.95	10.3349
11.99 %	2009	5.00	109.18	10.2950
11.99 %	2009	5.00	109.22	10.2881
11.99 %	2009	5.00	109.20	10.2915
11.99 %	2009	5.00	109.20	10.2915
11.99 %	2009	25.00	109.05	10.3175
11.99 %	2009	20.00	109.20	10.2915
11.99 %	2009	5.00	109.24	10.2846
11.99 %	2009	5.00	109.19	10.2933
7.50 %	2010	2.00	83.79	10.2466

11.50 %	2010	5.00	105.76	10.5121
11.50 %	2010	5.00	105.75	10.5137
12.25 %	2010	5.00	109.88	10.5632
12.25 %	2010	10.00	109.80	10.5760
12.25 %	2010	5.00	109.75	10.5840
12.25 %	2010	5.00	109.77	10.5808
12.25 %	2010	5.00	109.82	10.5728
12.25 %	2010	5.00	109.82	10.5728
12.25 %	2010	5.00	109.84	10.5696
12.25 %	2010	10.00	109.87	10.5648
12.25 %	2010	10.00	109.87	10.5648
12.25 %	2010	5.00	109.87	10.5648
12.25 %	2010	5.00	109.90	10.5600
12.25 %	2010	5.00	109.89	10.5616
12.25 %	2010	5.00	109.88	10.5632
12.25 %	2010	5.00	109.89	10.5616
12.25 %	2010	5.00	109.83	10.5712
12.25 %	2010	5.00	109.89	10.5616
12.25 %	2010	5.00	109.84	10.5696
12.25 %	2010	5.00	109.90	10.5600
12.25 %	2010	5.00	109.88	10.5632
12.25 %	2010	10.00	109.86	10.5664
12.25 %	2010	10.00	109.90	10.5600
12.25 %	2010	5.00	109.585	10.6104
12.25 %	2010	5.00	109.85	10.5680
11.30 %	2010	1.50	105.50	10.3736
11.30 %	2010	5.00	105.39	10.3914
11.30 %	2010	10.00	105.40	10.3898
11.30 %	2010	10.00	105.40	10.3898
11.30 %	2010	5.00	105.60	10.3574
11.30 %	2010	5.00	105.61	10.3558
11.30 %	2010	10.00	105.40	10.3898
11.30 %	2010	5.00	105.62	10.3541
11.30 %	2010	5.00	105.61	10.3558
11.30 %	2010	10.00	105.38	10.3931
11.30 %	2010	50.00	105.56	10.3639
11.30 %	2010	10.00	105.38	10.3931
11.30 %	2010	5.00	105.61	10.3558
11.30 %	2010	5.00	105.36	10.3963
11.30 %	2010	5.00	105.39	10.3914
11.30 %	2010	10.00	105.39	10.3914
11.30 %	2010	10.00	105.39	10.3914
11.30 %	2010	20.00	105.40	10.3898
11.30 %	2010	10.00	105.48	10.3768
11.30 %	2010	5.00	105.48	10.3768
11.30 %	2010	5.00	105.60	10.3574
11.30 %	2010	10.00	105.48	10.3768
11.30 %	2010	5.00	105.42	10.3866
11.30 %	2010	5.00	105.60	10.3574
11.30 %	2010	10.00	105.48	10.3768
11.30 %	2010	5.00	105.48	10.3768
11.30 %	2010	5.00	105.57	10.3622
11.30 %	2010	20.00	105.60	10.3574
11.30 %	2010	5.00	105.45	10.3817
11.30 %	2010	5.00	105.62	10.3541
11.30 %	2010	15.00	105.38	10.3931
11.30 %	2010	10.00	105.38	10.3931

11.30 %	2010	5.00	105.58	10.3606
11.30 %	2010	5.00	105.58	10.3606
11.30 %	2010	5.00	105.59	10.3590
11.30 %	2010	10.00	105.50	10.3736
11.30 %	2010	25.00	105.60	10.3574
11.30 %	2010	5.00	105.64	10.3509
11.30 %	2010	5.00	105.63	10.3525
11.30 %	2010	5.00	105.47	10.3785
11.30 %	2010	5.00	105.34	10.3996
11.30 %	2010	10.00	105.40	10.3898
11.30 %	2010	5.00	105.59	10.3590
11.30 %	2010	5.00	105.58	10.3606
11.30 %	2010	5.00	105.58	10.3606
11.30 %	2010	5.00	105.63	10.3525
11.30 %	2010	5.00	105.63	10.3525
11.30 %	2010	5.00	105.57	10.3622
11.30 %	2010	5.00	105.59	10.3590
11.30 %	2010	15.00	105.38	10.3931
11.30 %	2010	5.00	105.55	10.3655
11.30 %	2010	5.00	105.53	10.3687
11.30 %	2010	5.00	105.59	10.3590
11.30 %	2010	5.00	105.59	10.3590
11.30 %	2010	5.00	105.51	10.3720
11.30 %	2010	5.00	105.49	10.3752
11.30 %	2010	5.00	105.61	10.3558
11.30 %	2010	5.00	105.62	10.3541
11.30 %	2010	5.00	105.55	10.3655
11.30 %	2010	5.00	105.347	10.3984
12.32 %	2011	5.00	110.10	10.6512
11.50 %	2011	5.00	106.10	10.5353
11.50 %	2011	5.00	106.02	10.5474
11.50 %	2011	26.00	106.26	10.5113
11.50 %	2011	10.00	106.23	10.5158
11.50 %	2011	10.00	106.33	10.5007
11.50 %	2011	5.00	106.30	10.5052
11.50 %	2011	10.00	106.30	10.5052
11.50 %	2011	5.00	106.23	10.5158
11.50 %	2011	5.00	106.25	10.5128
11.50 %	2011	5.00	106.13	10.5308
11.50 %	2011	5.00	106.04	10.5444
10.25 %	2012	5.00	98.62	10.4562
11.03 %	2012	16.00	103.15	10.5478
11.03 %	2012	5.00	103.25	10.5329
11.03 %	2012	5.00	103.27	10.5299
11.03 %	2012	2.50	102.94	10.5791
11.03 %	2012	5.00	103.25	10.5329
11.03 %	2012	5.00	103.12	10.5523
11.03 %	2012	0.50	102.90	10.5851
11.03 %	2012	5.00	103.15	10.5478
11.03 %	2012	5.00	103.10	10.5552
11.03 %	2012	4.00	103.12	10.5523
11.03 %	2012	25.00	103.22	10.5373
11.03 %	2012	5.00	103.22	10.5373
11.03 %	2012	5.00	103.22	10.5373
11.03 %	2012	5.00	103.28	10.5284
11.03 %	2012	5.00	103.08	10.5582
11.03 %	2012	5.00	103.15	10.5478

11.03 %	2012	5.00	103.045	10.5634
11.03 %	2012	1.00	103.15	10.5478
11.03 %	2012	5.00	103.25	10.5329
11.03 %	2012	5.00	103.24	10.5344
11.03 %	2012	5.00	103.24	10.5344
11.03 %	2012	5.00	103.27	10.5299
11.03 %	2012	5.00	103.27	10.5299
11.03 %	2012	5.00	103.20	10.5403
11.03 %	2012	5.00	103.225	10.5366
11.03 %	2012	5.00	103.20	10.5403
11.03 %	2012	5.00	103.30	10.5254
11.03 %	2012	5.00	103.23	10.5359
11.03 %	2012	5.00	103.01	10.5687
11.03 %	2012	5.00	103.20	10.5403
11.03 %	2012	5.00	103.23	10.5359
11.03 %	2012	5.00	103.30	10.5254
11.03 %	2012	5.00	103.30	10.5254
11.03 %	2012	1.00	103.20	10.5403
11.03 %	2012	10.00	103.265	10.5306
11.03 %	2012	5.00	103.24	10.5344
11.03 %	2012	0.90	103.15	10.5478
11.03 %	2012	5.00	103.24	10.5344
11.03 %	2012	5.00	103.25	10.5329
11.03 %	2012	5.00	103.25	10.5329
11.03 %	2012	15.00	103.10	10.5552
11.03 %	2012	5.00	103.31	10.5239
11.03 %	2012	5.00	103.12	10.5523
11.03 %	2012	0.50	103.10	10.5552
11.03 %	2012	0.03	102.60	10.6301
11.03 %	2012	5.00	103.27	10.5299
11.03 %	2012	5.00	103.24	10.5344
11.03 %	2012	5.00	103.24	10.5344
11.03 %	2012	10.00	103.10	10.5552
11.03 %	2012	5.00	103.28	10.5284
11.03 %	2012	10.00	103.145	10.5485
11.03 %	2012	5.00	103.19	10.5418
11.03 %	2012	0.05	103.30	10.5254
11.03 %	2012	5.00	103.30	10.5254
11.03 %	2012	5.00	103.33	10.5210
11.03 %	2012	20.00	103.27	10.5299
11.03 %	2012	5.00	103.26	10.5314
11.03 %	2012	5.00	103.22	10.5373
11.03 %	2012	5.00	103.16	10.5463
11.03 %	2012	5.00	103.27	10.5299
11.03 %	2012	10.00	103.29	10.5269
11.03 %	2012	5.00	103.10	10.5552
12.40 %	2013	0.50	111.10	10.7647
12.40 %	2013	10.00	111.25	10.7443
12.40 %	2013	10.00	111.16	10.7565
12.40 %	2013	5.00	111.25	10.7443
12.40 %	2013	5.00	111.23	10.7470
12.40 %	2013	1.00	111.16	10.7565
10.00 %	2014	13.99	96.45	10.4967
10.50 %	2014	4.00	99.31	10.5918
10.50 %	2014	0.50	99.45	10.5721
10.50 %	2014	5.00	99.65	10.5441
11.83 %	2014	15.1094	107.52	10.7648

10.79 %	2015	3.00	99.80	10.8130
11.50 %	2015	0.32	100.30	11.4513
11.50 %	2015	1.00	104.83	10.8232
11.50 %	2015	2.50	105.05	10.7938
11.50 %	2015	2.50	105.05	10.7938
11.50 %	2015	0.17	105.25	10.7671
11.43 %	2015	5.00	105.25	10.7089
11.43 %	2015	5.00	105.19	10.7168
11.43 %	2015	5.00	105.18	10.7181
11.43 %	2015	5.00	105.10	10.7287
11.43 %	2015	10.00	105.15	10.7221
11.43 %	2015	5.00	105.17	10.7194
11.43 %	2015	5.00	105.12	10.7260
11.43 %	2015	2.00	104.73	10.7778
11.43 %	2015	10.00	105.15	10.7221
11.43 %	2015	5.00	105.03	10.7380
11.43 %	2015	10.00	105.02	10.7393
11.43 %	2015	5.00	105.00	10.7419
11.43 %	2015	5.00	105.15	10.7221
11.43 %	2015	5.00	104.95	10.7486
11.43 %	2015	10.00	105.15	10.7221
11.43 %	2015	5.00	104.90	10.7552
11.43 %	2015	5.00	105.15	10.7221
11.43 %	2015	5.00	105.15	10.7221
11.43 %	2015	5.00	105.175	10.7188
11.43 %	2015	40.00	105.15	10.7221
11.43 %	2015	10.00	105.15	10.7221
11.43 %	2015	5.00	105.00	10.7419
11.43 %	2015	5.00	105.11	10.7274
11.43 %	2015	5.00	105.18	10.7181
11.43 %	2015	5.00	105.05	10.7353
11.43 %	2015	5.00	104.95	10.7486
11.43 %	2015	5.00	104.95	10.7486
11.43 %	2015	0.05	105.00	10.7419
11.43 %	2015	5.00	104.95	10.7486
11.43 %	2015	5.00	104.95	10.7486
11.43 %	2015	5.00	105.15	10.7221
11.43 %	2015	5.00	104.96	10.7473
11.43 %	2015	10.00	104.96	10.7473
11.43 %	2015	10.00	105.18	10.7181
11.43 %	2015	10.00	104.96	10.7473
11.43 %	2015	5.00	105.13	10.7247
12.30 %	2016	0.25	109.85	10.9586
12.30 %	2016	2.50	109.90	10.9523
12.30 %	2016	10.00	110.48	10.8794
12.30 %	2016	5.00	110.48	10.8794
12.30 %	2016	5.00	110.35	10.8956
12.30 %	2016	5.00	110.35	10.8956
10.70 %	2020	0.325	97.05	11.0693
Contract Date : February 07, 2001				
11.75 %	2001	20.00	101.22	9.3990
11.75 %	2001	5.00	101.22	9.3990
11.75 %	2001	10.00	101.22	9.3990
11.68 %	2002	4.00	103.07	9.4329
11.15 %	2002	5.00	102.445	9.4244
11.15 %	2002	25.00	102.42	9.4417
11.15 %	2002	10.00	102.45	9.4210

11.15 %	2002	5.00	102.44	9.4279
11.15 %	2002	10.00	102.42	9.4417
11.15 %	2002	5.00	102.43	9.4348
11.15 %	2002	5.00	102.42	9.4417
11.15 %	2002	5.00	102.45	9.4210
11.15 %	2002	5.00	102.45	9.4210
11.15 %	2002	5.00	102.44	9.4279
11.15 %	2002	5.00	102.43	9.4348
11.15 %	2002	5.00	102.43	9.4348
11.15 %	2002	5.00	102.42	9.4417
11.10 %	2003	5.00	103.03	9.5048
11.10 %	2003	5.00	103.01	9.5150
11.10 %	2003	5.00	103.01	9.5150
11.10 %	2003	5.00	103.02	9.5099
11.10 %	2003	5.00	103.02	9.5099
11.10 %	2003	5.00	102.98	9.5303
11.10 %	2003	5.00	102.98	9.5303
11.10 %	2003	10.00	103.03	9.5048
11.10 %	2003	5.00	103.025	9.5073
12.50 %	2004	5.00	107.59	9.6218
12.50 %	2004	5.00	107.60	9.6182
12.50 %	2004	5.00	107.62	9.6110
12.50 %	2004	5.00	107.62	9.6110
12.50 %	2004	15.00	107.625	9.6092
12.50 %	2004	5.00	107.62	9.6110
12.50 %	2004	10.00	107.62	9.6110
12.50 %	2004	5.00	107.65	9.6002
12.50 %	2004	10.00	107.62	9.6110
12.50 %	2004	40.00	107.60	9.6182
12.50 %	2004	5.00	107.65	9.6002
12.50 %	2004	5.00	107.60	9.6182
12.50 %	2004	5.00	107.63	9.6074
12.50 %	2004	5.00	107.63	9.6074
12.50 %	2004	5.00	107.64	9.6038
12.50 %	2004	5.00	107.64	9.6038
12.50 %	2004	5.00	107.615	9.6128
12.50 %	2004	5.00	107.615	9.6128
12.50 %	2004	5.00	107.64	9.6038
12.50 %	2004	10.00	107.64	9.6038
12.50 %	2004	5.00	107.64	9.6038
12.50 %	2004	5.00	107.60	9.6182
12.50 %	2004	5.00	107.60	9.6182
12.50 %	2004	5.00	107.60	9.6182
12.50 %	2004	5.00	107.60	9.6182
11.50 %	2004	5.00	104.91	9.6930
11.50 %	2004	5.00	104.91	9.6930
11.50 %	2004	10.00	104.91	9.6930
12.59 %	2004	15.00	107.90	9.7677
12.59 %	2004	5.00	107.90	9.7677
9.90 %	2005	10.00	100.39	9.7762
9.90 %	2005	5.00	100.38	9.7792
9.90 %	2005	5.00	100.38	9.7792
9.90 %	2005	10.00	100.40	9.7733
9.90 %	2005	5.00	100.42	9.7674
9.90 %	2005	5.00	100.42	9.7674
9.90 %	2005	5.00	100.42	9.7674
9.90 %	2005	5.00	100.45	9.7586

9.90 %	2005	5.00	100.45	9.7586
9.90 %	2005	5.00	100.43	9.7645
9.90 %	2005	5.00	100.37	9.7821
9.90 %	2005	5.00	100.45	9.7586
11.19 %	2005	5.00	105.095	9.7663
11.19 %	2005	5.00	105.14	9.7541
11.19 %	2005	5.00	105.13	9.7569
11.19 %	2005	5.00	105.12	9.7596
11.19 %	2005	10.00	105.04	9.7812
11.19 %	2005	5.00	105.09	9.7677
11.19 %	2005	5.00	105.10	9.7650
11.68 %	2006	10.00	106.84	9.9489
11.68 %	2006	15.00	106.84	9.9489
11.68 %	2006	10.00	106.85	9.9465
11.68 %	2006	10.00	106.85	9.9465
11.68 %	2006	5.00	106.85	9.9465
11.68 %	2006	5.00	106.85	9.9465
11.68 %	2006	5.00	106.82	9.9537
11.75 %	2006	5.00	107.08	9.9619
11.75 %	2006	5.00	107.08	9.9619
11.00 %	2006	5.00	104.50	9.9137
11.90 %	2007	5.00	108.40	10.0618
11.90 %	2007	5.00	108.38	10.0659
11.90 %	2007	5.00	108.42	10.0576
11.90 %	2007	5.00	108.46	10.0494
11.90 %	2007	5.00	108.50	10.0411
11.90 %	2007	5.00	108.47	10.0473
11.90 %	2007	5.00	108.42	10.0576
11.90 %	2007	5.00	108.45	10.0514
11.50 %	2007	10.00	106.50	10.1281
11.50 %	2007	15.00	106.50	10.1281
11.50 %	2007	10.00	106.50	10.1281
11.50 %	2007	15.00	106.50	10.1281
11.50 %	2008	10.00	106.36	10.2345
11.50 %	2008	10.00	106.40	10.2269
11.40 %	2008	5.00	106.63	10.1217
11.40 %	2008	5.00	106.60	10.1273
11.40 %	2008	5.00	106.54	10.1383
11.40 %	2008	5.00	106.55	10.1365
11.40 %	2008	5.00	106.62	10.1236
11.40 %	2008	5.00	106.63	10.1217
11.40 %	2008	5.00	106.62	10.1236
11.40 %	2008	5.00	106.60	10.1273
11.40 %	2008	5.00	106.62	10.1236
11.40 %	2008	5.00	106.63	10.1217
11.40 %	2008	5.00	106.68	10.1125
11.40 %	2008	5.00	106.68	10.1125
11.40 %	2008	25.00	106.67	10.1144
11.40 %	2008	5.00	106.64	10.1199
11.40 %	2008	5.00	106.53	10.1402
11.40 %	2008	5.00	106.55	10.1365
11.40 %	2008	5.00	106.60	10.1273
11.40 %	2008	5.00	106.60	10.1273
11.40 %	2008	5.00	106.58	10.1309
11.40 %	2008	5.00	106.58	10.1309
11.40 %	2008	5.00	106.60	10.1273
11.40 %	2008	5.00	106.60	10.1273

11.40 %	2008	5.00	106.58	10.1309
11.40 %	2008	5.00	106.58	10.1309
11.40 %	2008	5.00	106.56	10.1346
11.40 %	2008	5.00	106.68	10.1125
11.40 %	2008	5.00	106.61	10.1254
11.40 %	2008	5.00	106.61	10.1254
11.40 %	2008	5.00	106.62	10.1236
11.40 %	2008	5.00	106.66	10.1162
11.40 %	2008	5.00	106.68	10.1125
11.40 %	2008	5.00	106.71	10.1070
11.40 %	2008	5.00	106.59	10.1291
11.40 %	2008	5.00	106.52	10.1420
11.40 %	2008	5.00	106.64	10.1199
11.40 %	2008	5.00	106.55	10.1365
11.40 %	2008	5.00	106.62	10.1236
11.40 %	2008	10.00	106.52	10.1420
11.40 %	2008	5.00	106.65	10.1180
11.40 %	2008	5.00	106.65	10.1180
11.99 %	2009	5.00	109.34	10.2670
11.99 %	2009	5.00	109.34	10.2670
11.99 %	2009	10.00	109.30	10.2739
11.99 %	2009	5.00	109.395	10.2575
11.99 %	2009	5.00	109.35	10.2652
11.99 %	2009	5.00	109.28	10.2774
11.99 %	2009	5.00	109.29	10.2756
11.99 %	2009	10.00	109.30	10.2739
11.99 %	2009	5.00	109.30	10.2739
11.99 %	2009	15.00	109.36	10.2635
11.99 %	2009	10.00	109.30	10.2739
11.99 %	2009	5.00	109.29	10.2756
11.99 %	2009	10.00	109.28	10.2774
11.99 %	2009	10.00	109.36	10.2635
11.99 %	2009	5.00	109.27	10.2791
11.99 %	2009	5.00	109.30	10.2739
11.99 %	2009	5.00	109.31	10.2722
11.99 %	2009	5.00	109.32	10.2704
11.99 %	2009	5.00	109.33	10.2687
11.99 %	2009	5.00	109.33	10.2687
11.99 %	2009	5.00	109.29	10.2756
11.99 %	2009	5.00	109.30	10.2739
11.99 %	2009	5.00	109.285	10.2765
11.99 %	2009	15.00	109.35	10.2652
11.99 %	2009	5.00	109.28	10.2774
11.99 %	2009	5.00	109.175	10.2956
11.99 %	2009	5.00	109.36	10.2635
12.25 %	2010	5.00	109.95	10.5517
12.25 %	2010	10.00	109.90	10.5597
12.25 %	2010	5.00	109.90	10.5597
12.25 %	2010	5.00	109.90	10.5597
12.25 %	2010	10.00	109.97	10.5485
12.25 %	2010	10.00	109.95	10.5517
12.25 %	2010	10.00	109.90	10.5597
12.25 %	2010	5.00	109.90	10.5597
12.25 %	2010	10.00	109.95	10.5517
12.25 %	2010	5.00	109.93	10.5549
12.25 %	2010	5.00	109.91	10.5581
11.30 %	2010	5.00	105.78	10.3280

11.30 %	2010	5.00	105.78	10.3280
11.30 %	2010	5.00	105.67	10.3458
11.30 %	2010	10.00	105.67	10.3458
11.30 %	2010	5.00	105.65	10.3490
11.30 %	2010	5.00	105.67	10.3458
11.30 %	2010	5.00	105.65	10.3490
11.30 %	2010	1.00	105.47	10.3782
11.30 %	2010	5.00	105.79	10.3264
11.30 %	2010	5.00	105.68	10.3442
11.30 %	2010	5.00	105.70	10.3409
11.30 %	2010	5.00	105.68	10.3442
11.30 %	2010	5.00	105.60	10.3571
11.30 %	2010	5.00	105.72	10.3377
11.30 %	2010	5.00	105.70	10.3409
11.30 %	2010	5.00	105.78	10.3280
11.30 %	2010	10.00	105.63	10.3523
11.30 %	2010	5.00	105.70	10.3409
11.30 %	2010	5.00	105.795	10.3256
11.30 %	2010	5.00	105.76	10.3312
11.30 %	2010	5.00	105.75	10.3328
11.30 %	2010	5.00	105.65	10.3490
11.30 %	2010	5.00	105.72	10.3377
11.30 %	2010	5.00	105.81	10.3231
11.30 %	2010	5.00	105.68	10.3442
11.30 %	2010	5.00	105.73	10.3361
11.30 %	2010	5.00	105.75	10.3328
11.30 %	2010	5.00	105.74	10.3345
11.30 %	2010	5.00	105.77	10.3296
11.30 %	2010	5.00	105.67	10.3458
11.30 %	2010	5.00	105.74	10.3345
11.30 %	2010	5.00	105.79	10.3264
11.30 %	2010	5.00	105.79	10.3264
11.30 %	2010	5.00	105.81	10.3231
11.30 %	2010	15.00	105.78	10.3280
11.30 %	2010	5.00	105.70	10.3409
11.30 %	2010	5.00	105.795	10.3256
11.30 %	2010	10.00	105.79	10.3264
11.30 %	2010	5.00	105.78	10.3280
11.30 %	2010	5.00	105.70	10.3409
11.30 %	2010	5.00	105.79	10.3264
11.30 %	2010	5.00	105.75	10.3328
11.30 %	2010	5.00	105.69	10.3425
11.30 %	2010	10.00	105.80	10.3248
11.30 %	2010	5.00	105.80	10.3248
11.30 %	2010	5.00	105.75	10.3328
11.30 %	2010	5.00	105.80	10.3248
11.30 %	2010	5.00	105.80	10.3248
11.30 %	2010	5.00	105.81	10.3231
11.30 %	2010	5.00	105.775	10.3288
11.30 %	2010	5.00	105.70	10.3409
11.30 %	2010	5.00	105.77	10.3296
11.30 %	2010	5.00	105.76	10.3312
11.30 %	2010	5.00	105.65	10.3490
11.30 %	2010	5.00	105.65	10.3490
11.30 %	2010	5.00	105.70	10.3409
11.30 %	2010	5.00	105.75	10.3328
11.30 %	2010	5.00	105.775	10.3288

11.30 %	2010	5.00	105.65	10.3490
11.30 %	2010	15.00	105.80	10.3248
10.95 %	2011	5.00	102.73	10.5050
11.50 %	2011	5.00	106.51	10.4736
11.50 %	2011	5.00	106.46	10.4811
11.50 %	2011	5.00	106.39	10.4916
11.50 %	2011	5.00	106.57	10.4646
11.50 %	2011	5.00	106.62	10.4571
11.50 %	2011	5.00	106.38	10.4931
11.50 %	2011	5.00	106.45	10.4826
11.03 %	2012	2.00	103.35	10.5178
11.03 %	2012	5.00	103.30	10.5253
11.03 %	2012	5.00	103.385	10.5126
11.03 %	2012	5.00	103.38	10.5134
11.03 %	2012	5.00	103.47	10.5000
11.03 %	2012	10.00	103.45	10.5030
11.03 %	2012	5.00	103.20	10.5402
11.03 %	2012	5.00	103.40	10.5104
11.03 %	2012	5.00	103.38	10.5134
11.03 %	2012	5.00	103.40	10.5104
11.03 %	2012	5.00	103.42	10.5074
11.03 %	2012	5.00	103.43	10.5060
11.03 %	2012	5.00	103.35	10.5178
11.03 %	2012	5.00	103.40	10.5104
11.03 %	2012	5.00	103.40	10.5104
11.03 %	2012	10.00	103.40	10.5104
11.03 %	2012	5.00	103.44	10.5045
11.03 %	2012	5.00	103.35	10.5178
11.03 %	2012	0.10	102.90	10.5850
11.03 %	2012	5.00	103.35	10.5178
11.03 %	2012	5.00	103.32	10.5223
11.03 %	2012	5.00	103.34	10.5193
11.03 %	2012	5.00	103.34	10.5193
11.03 %	2012	5.00	103.35	10.5178
11.03 %	2012	5.00	103.32	10.5223
11.83 %	2014	5.00	107.85	10.7208
11.83 %	2014	5.00	107.90	10.7142
11.83 %	2014	5.00	107.85	10.7208
11.83 %	2014	5.00	107.85	10.7208
11.83 %	2014	10.00	107.85	10.7208
11.83 %	2014	5.00	107.80	10.7275
11.83 %	2014	5.00	107.90	10.7142
11.83 %	2014	5.00	107.95	10.7075
11.43 %	2015	0.50	105.00	10.7420
11.43 %	2015	2.00	105.35	10.6957
11.43 %	2015	5.00	105.30	10.7023
11.43 %	2015	10.00	105.35	10.6957
11.43 %	2015	5.00	105.35	10.6957
11.43 %	2015	5.00	105.35	10.6957
11.43 %	2015	10.00	105.33	10.6983
11.43 %	2015	5.00	105.36	10.6944
11.43 %	2015	5.00	105.36	10.6944
11.43 %	2015	5.00	105.35	10.6957
11.43 %	2015	10.00	105.35	10.6957
11.43 %	2015	10.00	105.20	10.7155
11.43 %	2015	5.00	105.30	10.7023
11.43 %	2015	5.00	105.30	10.7023

11.43 %	2015	5.00	105.34	10.6970
11.43 %	2015	5.00	105.30	10.7023
11.43 %	2015	10.00	105.34	10.6970
11.43 %	2015	5.00	105.25	10.7089
11.43 %	2015	10.00	105.15	10.7221
11.43 %	2015	10.00	105.25	10.7089
11.43 %	2015	5.00	105.35	10.6957
11.43 %	2015	5.00	105.33	10.6983
11.43 %	2015	5.00	105.25	10.7089
11.43 %	2015	25.00	105.16	10.7208
11.43 %	2015	5.00	105.25	10.7089
12.30 %	2016	5.00	110.56	10.8692
12.30 %	2016	5.00	110.55	10.8704
12.30 %	2016	1.80	110.69	10.8530
12.30 %	2016	2.70	110.70	10.8517
12.30 %	2016	5.00	110.45	10.8830
12.30 %	2016	5.00	110.55	10.8704
12.30 %	2016	5.00	110.48	10.8792
12.30 %	2016	5.00	110.50	10.8767
12.30 %	2016	10.00	110.56	10.8692
12.30 %	2016	5.00	110.45	10.8830
12.60 %	2018	5.00	112.60	10.9696
10.70 %	2020	1.00	99.00	10.8204
Total		4438.6734		

B. State Government Securities

Contract Date : February 06, 2001

12.15% GUJARAT SDL 2008	5.00	107.75	10.5784
11.50% UTTAR PRADESH S.D. 2008	0.0125	101.50	11.1973
11.85% ANDHRA PRADESH SDL 2009	5.00	105.32	10.8771
11.85% MAHARASTRA SDL 2009	2.12	105.40	10.8630
10.82% KARNATAKA SDL.2011	0.05	100.16	10.7927
12.00% MAHARASHTRA S.D. 2011	0.375	107.40	10.8137
Total	12.5575		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 06, 2001

19/02/2001	5.00	99.7520	6.9613
Contract Date : February 07, 2001			
12/02/2001	1.50	99.8871	8.2284
12/02/2001	0.0375	99.8905	7.9803
12/02/2001	7.00	99.8892	8.0752
19/02/2001	20.00	99.7813	6.6484

Total 33.5375

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 06, 2001

19/02/2001	7.00	99.7295	7.5945
12/03/2001	2.285	99.1929	8.7110
27/03/2001	12.00	98.8849	8.3770
02/04/2001	20.00	98.7220	8.5675
09/04/2001	5.00	98.5020	8.9285
16/04/2001	5.00	98.3329	8.9437
23/04/2001	30.00	98.1645	8.9555
23/04/2001	20.00	98.1645	8.9555

Contract Date : February 07, 2001				
19/02/2001	3.00	99.7813	6.6484	
19/03/2001	2.00	99.0448	8.7761	
09/04/2001	15.00	98.5669	8.6759	
Total	121.285			
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : February 06, 2001				
07/06/2001	5.36	96.9868	9.3461	
05/07/2001	7.1425	96.3661	9.2122	
02/08/2001	9.6675	95.7081	9.2221	
Total	22.17			
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : February 06, 2001				
05/04/2001	0.1325	98.6520	8.5755	
18/05/2001	9.00	97.5965	8.8754	
31/05/2001	6.00	97.2955	8.8755	
09/08/2001	5.00	95.5450	9.2241	
06/09/2001	5.00	94.8461	9.3300	
15/11/2001	15.00	93.2293	9.3742	
28/12/2001	5.00	92.2532	9.4050	
28/12/2001	5.00	92.2614	9.3942	
10/01/2002	10.00	91.9829	9.3863	
10/01/2002	20.00	91.9673	9.4062	
10/01/2002	10.00	91.9751	9.3962	
10/01/2002	5.00	91.9767	9.3942	
10/01/2002	5.00	91.9751	9.3962	
10/01/2002	5.00	91.9829	9.3863	
24/01/2002	20.00	91.6938	9.3674	
24/01/2002	45.00	91.6721	9.3941	
Contract Date : February 07, 2001				
08/02/2001	4.00	99.9775	8.1918	
15/11/2001	5.00	93.2717	9.3444	
15/11/2001	25.00	93.2516	9.3743	
29/11/2001	15.00	92.9531	9.3543	
29/11/2001	5.00	92.9531	9.3543	
29/11/2001	5.00	92.9392	9.3742	
13/12/2001	20.00	92.6506	9.3443	
10/01/2002	20.00	92.0220	9.3643	
10/01/2002	5.00	92.0220	9.3643	
10/01/2002	10.00	92.0064	9.3842	
24/01/2002	25.00	91.7018	9.3843	
24/01/2002	50.00	91.7018	9.3843	
Total	359.1325			

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	73.00	100.77	9.00	38

11.50 %	2015	0.60	105.25	9.75	2
11.55 %	2001	25.00	100.80	8.30	1
11.55 %	2001	25.00	100.80	8.30	1
11.55 %	2001	20.00	100.82	8.35	1
11.55 %	2001	20.00	100.82	8.35	1
11.55 %	2001	25.00	100.82	8.35	1
10.85 %	2001	25.00	100.60	8.35	1
10.85 %	2001	25.00	100.60	8.35	1
10.85 %	2001	25.00	100.60	8.25	1
10.85 %	2001	25.00	100.60	8.25	1
10.85 %	2001	50.00	100.50	8.35	1
11.75 %	2001	25.00	101.15	8.35	1
11.75 %	2001	25.00	101.15	8.35	1
11.75 %	2001	50.00	101.15	8.35	1
11.47 %	2001	15.00	101.50	8.35	1
11.47 %	2001	20.00	101.50	8.35	1
12.69 %	2002	20.00	103.63	8.35	1
12.69 %	2002	20.00	103.63	8.35	1
12.69 %	2002	20.00	103.63	8.35	1
12.69 %	2002	20.00	103.63	8.35	1
11.15 %	2002	20.00	102.43	8.35	1
11.15 %	2002	20.00	102.43	8.35	1
11.15 %	2002	20.00	102.43	8.35	1
11.10 %	2003	20.00	103.04	8.35	1
11.10 %	2003	20.00	103.04	8.35	1
12.50 %	2004	1.00	107.50	9.15	5
Total		654.60			

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)

06/09/2001	5.00	94.9242	8.35	1
15/11/2001	27.00	93.2516	8.20	1
15/11/2001	27.00	93.2516	8.20	1
24/01/2002	10.00	91.3900	8.85	13
Total		69.00		

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 07 February 2001

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