

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 14 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 12, 2001			
11.30 % 2010	5.00	106.66	10.1851
11.30 % 2010	5.00	106.64	10.1883
11.30 % 2010	5.00	106.70	10.1787
10.47 % 2015	5.00	100.35	10.4219
11.50 % 2015	10.00	106.20	10.6407
Contract Date : February 13, 2001			
11.15 % 2002	5.00	102.53	9.3506
11.15 % 2002	5.00	102.53	9.3506
11.15 % 2002	5.00	102.50	9.3715
11.15 % 2002	10.00	102.50	9.3715
12.50 % 2004	50.00	107.82	9.5270
12.50 % 2004	50.00	107.82	9.5270
12.50 % 2004	0.065	106.45	10.0254
12.50 % 2004	5.00	107.80	9.5342
12.50 % 2004	5.00	107.78	9.5414
12.50 % 2004	50.00	107.82	9.5270
11.98 % 2004	10.00	106.88	9.6501
11.98 % 2004	5.00	106.88	9.6501
11.19 % 2005	5.00	105.30	9.7074
11.19 % 2005	10.00	105.29	9.7102
11.19 % 2005	5.00	105.36	9.6912
11.19 % 2005	5.00	105.37	9.6885
11.19 % 2005	10.00	105.35	9.6939
11.19 % 2005	10.00	105.35	9.6939
11.19 % 2005	10.00	105.36	9.6912
11.19 % 2005	10.00	105.325	9.7007
11.19 % 2005	10.00	105.32	9.7020
11.19 % 2005	5.00	105.36	9.6912
11.19 % 2005	15.00	105.35	9.6939
13.85 % 2006 (INSTA	0.0455	116.85	9.7353
13.85 % 2006 (INSTA	0.15	113.63	10.4571
11.00 % 2006	10.00	104.80	9.8400
11.00 % 2006	10.00	104.78	9.8447
11.00 % 2006	10.00	104.79	9.8424
11.00 % 2006	5.00	104.80	9.8400
11.00 % 2006	5.00	104.80	9.8400
11.00 % 2006	5.00	104.80	9.8400
11.90 % 2007	5.00	108.902	9.9545
11.90 % 2007	5.00	108.902	9.9545

11.90 %	2007	5.00	108.902	9.9545
11.90 %	2007	5.00	108.902	9.9545
11.90 %	2007	5.00	108.902	9.9545
11.90 %	2007	5.00	108.902	9.9545
11.90 %	2007	10.00	108.85	9.9653
11.90 %	2007	5.00	108.87	9.9612
9.50 %	2008	0.25	97.00	10.1061
9.50 %	2008	1.00	97.25	10.0546
9.50 %	2008	1.00	97.35	10.0341
9.50 %	2008	0.50	97.60	9.9828
12.15 %	2008	0.06	107.26	10.6628
12.15 %	2008	10.00	109.40	10.2516
11.50 %	2008	15.50	106.63	10.1812
11.40 %	2008	5.00	107.20	10.0157
11.40 %	2008	10.00	107.18	10.0194
11.40 %	2008	5.00	107.18	10.0194
11.40 %	2008	5.00	107.22	10.0121
11.40 %	2008	5.00	107.21	10.0139
11.40 %	2008	5.00	107.16	10.0231
11.40 %	2008	5.00	107.25	10.0066
11.40 %	2008	5.00	107.22	10.0121
11.40 %	2008	5.00	107.245	10.0075
11.40 %	2008	5.00	107.17	10.0212
11.40 %	2008	5.00	107.26	10.0048
11.40 %	2008	5.00	107.205	10.0148
11.40 %	2008	5.00	107.20	10.0157
11.40 %	2008	0.32	107.25	10.0066
11.40 %	2008	5.00	107.23	10.0102
11.40 %	2008	5.00	107.18	10.0194
12.25 %	2008	0.08	108.08	10.6639
11.99 %	2009	5.00	109.87	10.1736
11.99 %	2009	5.00	109.85	10.1771
11.99 %	2009	0.01	105.78	10.8956
12.29 %	2010	1.00	110.34	10.4808
12.25 %	2010	5.00	110.15	10.5177
12.25 %	2010	5.00	110.15	10.5177
12.25 %	2010	10.00	110.15	10.5177
12.25 %	2010	0.13	110.30	10.4938
12.25 %	2010	0.20	110.30	10.4938
11.30 %	2010	5.00	106.58	10.1976
11.30 %	2010	5.00	106.64	10.1880
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.66	10.1848
11.30 %	2010	5.00	106.60	10.1944
11.30 %	2010	5.00	106.64	10.1880
11.30 %	2010	10.00	106.66	10.1848
11.30 %	2010	5.00	106.63	10.1896
11.30 %	2010	5.00	106.65	10.1864
11.30 %	2010	10.00	106.56	10.2008
11.30 %	2010	5.00	106.58	10.1976
11.30 %	2010	10.00	106.57	10.1992
11.30 %	2010	10.00	106.58	10.1976
11.30 %	2010	5.00	106.63	10.1896
11.30 %	2010	5.00	106.64	10.1880
11.30 %	2010	5.00	106.64	10.1880

11.30 %	2010	5.00	106.64	10.1880
11.30 %	2010	5.00	106.60	10.1944
11.30 %	2010	5.00	106.58	10.1976
11.30 %	2010	5.00	106.66	10.1848
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.60	10.1944
11.30 %	2010	5.00	106.64	10.1880
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.62	10.1912
11.30 %	2010	5.00	106.56	10.2008
11.30 %	2010	5.00	106.59	10.1960
11.30 %	2010	5.00	106.60	10.1944
11.30 %	2010	5.00	106.65	10.1864
11.30 %	2010	5.00	106.65	10.1864
11.30 %	2010	5.00	106.65	10.1864
11.30 %	2010	5.00	106.65	10.1864
11.30 %	2010	5.00	106.65	10.1864
11.30 %	2010	5.00	106.65	10.1864
11.30 %	2010	10.00	106.65	10.1864
11.30 %	2010	5.00	106.64	10.1880
11.30 %	2010	5.00	106.60	10.1944
11.30 %	2010	5.00	106.63	10.1896
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.68	10.1816
11.30 %	2010	5.00	106.57	10.1992
11.30 %	2010	5.00	106.64	10.1880
11.30 %	2010	5.00	106.63	10.1896
11.30 %	2010	5.00	106.67	10.1832
12.32 %	2011	10.00	110.50	10.5870
12.32 %	2011	0.616	110.60	10.5716
12.32 %	2011	0.135	110.60	10.5716
12.32 %	2011	0.056	110.60	10.5716
12.32 %	2011	0.17	110.60	10.5716
12.32 %	2011	0.023	110.60	10.5716
10.95 %	2011	1.00	102.00	10.6204
11.50 %	2011	5.00	107.43	10.3354
11.50 %	2011	10.00	107.48	10.3280
11.50 %	2011	10.00	107.50	10.3251
11.50 %	2011	10.00	107.43	10.3354
11.50 %	2011	10.00	107.46	10.3310
11.50 %	2011	20.00	107.46	10.3310
11.50 %	2011	5.00	107.50	10.3251
10.25 %	2012	0.25	99.25	10.3594
10.25 %	2012	0.96	99.05	10.3901
10.25 %	2012	5.00	99.60	10.3061
11.03 %	2012	1.50	104.35	10.3691
11.03 %	2012	10.00	104.45	10.3545
11.03 %	2012	5.00	104.50	10.3471
11.03 %	2012	15.00	104.48	10.3501
11.03 %	2012	5.00	104.47	10.3515
11.03 %	2012	1.00	104.49	10.3486
11.03 %	2012	10.00	104.45	10.3545

11.03 %	2012	15.00	104.45	10.3545
11.03 %	2012	0.50	104.49	10.3486
11.03 %	2012	5.00	104.50	10.3471
11.03 %	2012	5.00	104.48	10.3501
11.03 %	2012	2.00	104.50	10.3471
11.03 %	2012	1.00	104.55	10.3398
11.03 %	2012	5.00	104.53	10.3427
11.03 %	2012	2.00	104.52	10.3442
11.03 %	2012	3.00	104.52	10.3442
11.03 %	2012	5.00	104.45	10.3545
11.03 %	2012	0.50	104.40	10.3618
11.03 %	2012	5.00	104.52	10.3442
11.03 %	2012	15.00	104.48	10.3501
11.03 %	2012	5.00	104.50	10.3471
11.03 %	2012	5.00	104.50	10.3471
11.03 %	2012	5.00	104.45	10.3545
11.03 %	2012	10.00	104.46	10.3530
11.03 %	2012	10.00	104.45	10.3545
11.03 %	2012	15.00	104.45	10.3545
11.03 %	2012	5.00	104.48	10.3501
11.03 %	2012	5.00	104.48	10.3501
11.03 %	2012	5.00	104.45	10.3545
11.03 %	2012	5.00	104.45	10.3545
9.00 %	2013	0.75	91.50	10.2269
12.40 %	2013	5.00	111.50	10.7099
12.40 %	2013	20.00	111.50	10.7099
12.40 %	2013	6.89	111.45	10.7167
12.40 %	2013	0.08	108.03	11.1915
12.40 %	2013	10.00	111.50	10.7099
12.40 %	2013	10.00	111.50	10.7099
12.40 %	2013	10.00	111.50	10.7099
10.00 %	2014	0.0335	91.00	11.3204
10.50 %	2014	2.50	99.10	10.6215
10.50 %	2014	0.005	93.55	11.4377
11.83 %	2014	5.00	108.05	10.6937
11.83 %	2014	5.00	108.15	10.6804
10.47 %	2015	5.00	100.31	10.4273
10.47 %	2015	5.00	100.335	10.4239
10.47 %	2015	1.00	100.35	10.4218
10.47 %	2015	1.00	100.35	10.4218
10.47 %	2015	5.00	100.29	10.4301
10.47 %	2015	0.02	100.55	10.3945
10.47 %	2015	2.00	100.37	10.4191
10.47 %	2015	5.00	100.28	10.4314
10.47 %	2015	1.00	100.35	10.4218
10.47 %	2015	1.00	100.37	10.4191
11.50 %	2015	1.00	105.52	10.7306
11.50 %	2015	0.045	103.42	11.0139
11.43 %	2015	1.00	106.47	10.5480
11.43 %	2015	5.00	106.47	10.5480
11.43 %	2015	5.00	106.40	10.5571
12.30 %	2016	10.00	110.82	10.8358
12.30 %	2016	10.00	110.85	10.8320
12.30 %	2016	10.00	110.85	10.8320
12.30 %	2016	5.00	110.85	10.8320

12.30 %	2016	5.00	110.85	10.8320
12.30 %	2016	11.00	110.85	10.8320
12.30 %	2016	20.00	110.85	10.8320
12.30 %	2016	5.00	110.85	10.8320
12.30 %	2016	25.00	110.85	10.8320
12.30 %	2016	15.00	110.85	10.8320
12.30 %	2016	10.00	110.85	10.8320
12.30 %	2016	25.00	110.85	10.8320
12.30 %	2016	20.00	110.80	10.8383
12.30 %	2016	10.00	110.85	10.8320
12.30 %	2016	30.00	110.80	10.8383
12.30 %	2016	20.00	110.83	10.8345
10.70 %	2020	1.80	100.05	10.6897
10.70 %	2020	5.00	100.30	10.6589
10.70 %	2020	1.00	100.25	10.6651
10.70 %	2020	5.00	100.30	10.6589
10.70 %	2020	0.50	100.15	10.6774
10.70 %	2020	5.00	100.20	10.6712
10.70 %	2020	0.50	100.35	10.6528
10.70 %	2020	1.50	100.08	10.6860
10.70 %	2020	10.00	100.19	10.6725
10.70 %	2020	0.19	100.50	10.6344
Contract Date : February 14, 2001				
11.55 %	2001	15.00	100.84	9.2069
11.75 %	2001	10.00	101.20	9.3637
11.75 %	2001	5.00	101.205	9.3540
11.75 %	2001	5.00	101.205	9.3540
11.75 %	2001	5.00	101.21	9.3442
11.75 %	2001	5.00	101.21	9.3442
11.75 %	2001	5.00	101.21	9.3442
11.15 %	2002	5.00	102.505	9.3655
11.15 %	2002	5.00	102.505	9.3655
11.15 %	2002	10.00	102.505	9.3655
11.15 %	2002	5.00	102.505	9.3655
11.15 %	2002	25.00	102.51	9.3620
11.15 %	2002	5.00	102.50	9.3690
11.15 %	2002	5.00	102.50	9.3690
11.15 %	2002	10.00	102.51	9.3620
11.15 %	2002	5.00	102.50	9.3690
11.10 %	2003	5.00	103.09	9.4621
11.10 %	2003	5.00	103.09	9.4621
11.10 %	2003	5.00	103.08	9.4672
11.10 %	2003	5.00	103.08	9.4672
12.50 %	2004	5.00	107.78	9.5394
12.50 %	2004	5.00	107.76	9.5467
12.50 %	2004	10.00	107.75	9.5503
12.50 %	2004	5.00	107.73	9.5575
12.50 %	2004	5.00	107.73	9.5575
11.98 %	2004	5.00	106.86	9.6553
10.20 %	2005	5.00	101.61	9.7373
10.20 %	2005	5.00	101.56	9.7514
10.20 %	2005	5.00	101.62	9.7345
10.20 %	2005	10.00	101.62	9.7345
10.20 %	2005	10.00	101.60	9.7402
10.20 %	2005	10.00	101.62	9.7345

11.19 %	2005	5.00	105.31	9.7038
11.19 %	2005	5.00	105.35	9.6930
11.19 %	2005	5.00	105.35	9.6930
11.19 %	2005	5.00	105.35	9.6930
11.68 %	2006	5.00	107.10	9.8817
11.68 %	2006	20.00	107.05	9.8938
11.75 %	2006	10.00	107.25	9.9164
11.75 %	2006	20.00	107.25	9.9164
11.75 %	2006	10.00	107.25	9.9164
11.75 %	2006	5.00	107.20	9.9284
11.00 %	2006	10.00	104.82	9.8348
11.00 %	2006	5.00	104.82	9.8348
11.00 %	2006	5.00	104.82	9.8348
11.00 %	2006	10.00	104.82	9.8348
11.00 %	2006	5.00	104.82	9.8348
11.00 %	2006	25.00	104.80	9.8395
11.90 %	2007	5.00	108.82	9.9709
11.90 %	2007	10.00	108.80	9.9750
11.90 %	2007	5.00	108.805	9.9740
11.90 %	2007	5.00	108.82	9.9709
11.90 %	2007	5.00	108.82	9.9709
11.90 %	2007	5.00	108.85	9.9647
11.90 %	2007	20.00	108.85	9.9647
11.90 %	2007	5.00	108.81	9.9729
11.90 %	2007	5.00	108.81	9.9729
11.90 %	2007	5.00	108.81	9.9729
11.90 %	2007	5.00	108.82	9.9709
9.50 %	2008	5.00	97.25	10.0549
11.50 %	2008	0.495	107.55	10.0075
11.40 %	2008	2.50	107.14	10.0265
11.40 %	2008	5.00	107.15	10.0247
11.40 %	2008	5.00	107.16	10.0229
11.40 %	2008	5.00	107.14	10.0265
11.40 %	2008	5.00	107.18	10.0192
11.40 %	2008	5.00	107.14	10.0265
11.40 %	2008	5.00	107.18	10.0192
11.40 %	2008	5.00	107.14	10.0265
11.40 %	2008	5.00	107.15	10.0247
11.40 %	2008	5.00	107.17	10.0210
11.40 %	2008	5.00	107.11	10.0320
11.40 %	2008	5.00	107.17	10.0210
11.40 %	2008	5.00	107.17	10.0210
11.40 %	2008	5.00	107.11	10.0320
11.40 %	2008	5.00	107.15	10.0247
11.40 %	2008	10.00	107.15	10.0247
11.40 %	2008	10.00	107.14	10.0265
11.40 %	2008	5.00	107.135	10.0274
11.40 %	2008	5.00	107.15	10.0247
11.40 %	2008	5.00	107.13	10.0284
11.40 %	2008	5.00	107.12	10.0302
11.40 %	2008	5.00	107.17	10.0210
11.40 %	2008	5.00	107.18	10.0192
11.40 %	2008	5.00	107.18	10.0192
11.40 %	2008	5.00	107.125	10.0293
11.40 %	2008	5.00	107.14	10.0265

11.40 %	2008	5.00	107.10	10.0339
11.40 %	2008	5.00	107.18	10.0192
11.40 %	2008	5.00	107.14	10.0265
11.40 %	2008	5.00	107.15	10.0247
11.40 %	2008	5.00	107.18	10.0192
11.40 %	2008	5.00	107.12	10.0302
11.40 %	2008	5.00	107.12	10.0302
11.40 %	2008	10.00	107.14	10.0265
11.40 %	2008	5.00	107.13	10.0284
11.40 %	2008	5.00	107.12	10.0302
11.40 %	2008	5.00	107.12	10.0302
11.40 %	2008	5.00	107.12	10.0302
11.40 %	2008	5.00	107.20	10.0155
11.40 %	2008	5.00	107.15	10.0247
11.40 %	2008	5.00	107.18	10.0192
11.40 %	2008	5.00	107.12	10.0302
11.40 %	2008	5.00	107.15	10.0247
11.99 %	2009	5.00	109.78	10.1888
11.99 %	2009	5.00	109.82	10.1819
11.99 %	2009	5.00	109.82	10.1819
11.99 %	2009	5.00	109.80	10.1854
11.99 %	2009	5.00	109.70	10.2026
11.99 %	2009	10.00	109.71	10.2009
11.99 %	2009	5.00	109.80	10.1854
11.99 %	2009	10.00	109.71	10.2009
11.99 %	2009	25.00	109.70	10.2026
11.99 %	2009	10.00	109.80	10.1854
11.99 %	2009	5.00	109.80	10.1854
11.99 %	2009	5.00	109.80	10.1854
11.99 %	2009	5.00	109.78	10.1888
11.99 %	2009	5.00	109.68	10.2061
11.99 %	2009	5.00	109.80	10.1854
11.99 %	2009	10.00	109.78	10.1888
11.99 %	2009	15.00	109.76	10.1923
11.50 %	2009	7.00	106.00	10.3928
12.25 %	2010	10.00	110.07	10.5301
12.25 %	2010	5.00	110.05	10.5332
12.25 %	2010	5.00	110.05	10.5332
11.30 %	2010	0.50	106.50	10.2101
11.30 %	2010	5.00	106.60	10.1941
11.30 %	2010	5.00	106.53	10.2053
11.30 %	2010	5.00	106.59	10.1957
11.30 %	2010	5.00	106.60	10.1941
11.30 %	2010	5.00	106.59	10.1957
11.30 %	2010	10.00	106.60	10.1941
11.30 %	2010	5.00	106.57	10.1989
11.30 %	2010	10.00	106.60	10.1941
11.30 %	2010	5.00	106.56	10.2005
11.30 %	2010	5.00	106.56	10.2005
11.30 %	2010	5.00	106.54	10.2037
11.30 %	2010	5.00	106.51	10.2085
11.30 %	2010	5.00	106.58	10.1973
11.30 %	2010	5.00	106.58	10.1973
11.30 %	2010	10.00	106.53	10.2053
11.30 %	2010	5.00	106.53	10.2053

11.30 %	2010	5.00	106.64	10.1877
11.30 %	2010	5.00	106.575	10.1981
11.30 %	2010	5.00	106.57	10.1989
11.30 %	2010	5.00	106.57	10.1989
11.30 %	2010	5.00	106.54	10.2037
11.30 %	2010	5.00	106.59	10.1957
11.30 %	2010	5.00	106.57	10.1989
11.30 %	2010	5.00	106.51	10.2085
11.30 %	2010	5.00	106.55	10.2021
11.30 %	2010	5.00	106.53	10.2053
11.30 %	2010	5.00	106.64	10.1877
11.30 %	2010	5.00	106.64	10.1877
11.30 %	2010	5.00	106.54	10.2037
11.30 %	2010	5.00	106.51	10.2085
11.30 %	2010	5.00	106.51	10.2085
11.30 %	2010	5.00	106.585	10.1965
11.30 %	2010	5.00	106.65	10.1861
11.30 %	2010	5.00	106.55	10.2021
11.30 %	2010	5.00	106.55	10.2021
11.30 %	2010	5.00	106.58	10.1973
11.30 %	2010	5.00	106.60	10.1941
11.30 %	2010	5.00	106.55	10.2021
11.30 %	2010	5.00	106.54	10.2037
11.30 %	2010	5.00	106.64	10.1877
11.30 %	2010	5.00	106.57	10.1989
11.30 %	2010	5.00	106.55	10.2021
11.30 %	2010	10.00	106.56	10.2005
11.30 %	2010	25.00	106.60	10.1941
11.50 %	2011	5.00	107.40	10.3397
11.50 %	2011	5.00	107.30	10.3545
10.25 %	2012	1.00	99.27	10.3564
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.35	10.3690
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.36	10.3675
11.03 %	2012	5.00	104.44	10.3558
11.03 %	2012	5.00	104.36	10.3675
11.03 %	2012	5.00	104.32	10.3734
11.03 %	2012	5.00	104.37	10.3660
11.03 %	2012	5.00	104.35	10.3690
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.35	10.3690
11.03 %	2012	5.00	104.33	10.3719
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	0.25	104.50	10.3470
11.03 %	2012	5.00	104.37	10.3660
11.03 %	2012	2.00	104.20	10.3910
11.03 %	2012	5.00	104.45	10.3543
11.03 %	2012	10.00	104.44	10.3558
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.37	10.3660
11.03 %	2012	5.00	104.37	10.3660
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.52	10.3440

11.03 %	2012	10.00	104.42	10.3587
11.03 %	2012	5.00	104.42	10.3587
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.38	10.3646
11.03 %	2012	5.00	104.40	10.3616
11.03 %	2012	5.00	104.38	10.3646
10.47 %	2015	10.00	100.30	10.4286
10.47 %	2015	10.00	100.30	10.4286
11.50 %	2015	0.05	103.00	11.0715
11.50 %	2015	1.00	106.00	10.6669
11.43 %	2015	10.00	106.40	10.5570
11.43 %	2015	5.00	106.42	10.5544
11.43 %	2015	5.00	106.42	10.5544
11.43 %	2015	10.00	106.41	10.5557
11.43 %	2015	5.00	106.35	10.5635
11.43 %	2015	5.00	106.40	10.5570
11.43 %	2015	7.00	106.42	10.5544
11.43 %	2015	5.00	106.38	10.5596
11.43 %	2015	10.00	106.40	10.5570
11.43 %	2015	5.00	106.38	10.5596
11.43 %	2015	10.00	106.38	10.5596
11.43 %	2015	5.00	106.35	10.5635
11.43 %	2015	5.00	106.39	10.5583
12.30 %	2016	1.75	110.85	10.8319
12.30 %	2016	5.00	110.80	10.8381
10.70 %	2020	3.00	100.25	10.6651
10.70 %	2020	0.50	99.90	10.7083
Total		2846.879		

B. State Government Securities

Contract Date : February 12, 2001				
11% AP SDL 2010	0.0655	102.25	10.6045	
Contract Date : February 13, 2001				
14.00% ANDHRA PRADESH S.D.L. 2005	0.03	114.40	9.7854	
11% AP SDL 2010	4.0835	101.00	10.8203	
12.00% MAHARASHTRA S.D. 2011	0.03	107.40	10.8126	
Contract Date : February 14, 2001				
12.00% TAMIL NADU SDL 2010	0.67	108.75	10.5267	
12.00% MAHARASHTRA SDL 2010	3.00	108.75	10.5267	
Total	7.879			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise) (DD/MM/YYYY)

Contract Date : February 13, 2001				
26/02/2001	0.0175	99.7409	7.2736	
Contract Date : February 14, 2001				
19/02/2001	11.50	99.9318	4.9683	
26/02/2001	0.17	99.7377	7.9774	
26/02/2001	9.00	99.7246	8.3769	
26/02/2001	1.6275	99.7213	8.4775	
26/02/2001	2.50	99.7083	8.8741	

Total 24.815

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
Contract Date : February 13, 2001			
27/03/2001	5.00	99.0267	8.5182
Contract Date : February 14, 2001			
19/02/2001	3.00	99.9318	4.9683
26/02/2001	2.00	99.7344	8.0780
26/02/2001	3.00	99.7246	8.3769
26/02/2001	19.00	99.7083	8.8741
12/03/2001	5.00	99.4052	8.3770
12/03/2001	5.00	99.3735	8.8263
16/04/2001	10.00	98.5263	8.9254
23/04/2001	20.00	98.3599	8.9258
14/05/2001	3.00	97.9461	8.5764
Total	75.00		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : February 13, 2001			
27/04/2001	0.845	98.2556	8.8525
27/04/2001	5.00	98.2651	8.8035
Contract Date : February 14, 2001			
15/03/2001	12.00	99.3018	8.8252
10/05/2001	5.00	97.9471	8.9755
07/06/2001	5.00	97.2746	9.0251
Total	27.845		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : February 13, 2001			
31/05/2001	15.00	97.4667	8.8419
23/08/2001	12.50	95.4535	9.0772
06/09/2001	10.00	95.1095	9.1301
06/09/2001	10.00	95.1348	9.0805
28/12/2001	0.395	92.6010	9.1460
28/12/2001	5.00	92.4523	9.3448
10/01/2002	20.00	92.2055	9.2962
24/01/2002	10.00	91.8857	9.3172
24/01/2002	15.00	91.9016	9.2973
24/01/2002	10.00	91.9016	9.2973
07/02/2002	22.50	91.5997	9.2984
07/02/2002	12.00	91.5997	9.2984
Contract Date : February 14, 2001			
22/02/2001	8.50	99.8042	8.9264
22/02/2001	1.50	99.8042	8.9264
08/03/2001	1.00	99.4843	8.5767
22/03/2001	20.00	99.1250	8.9253
05/04/2001	0.35	98.8156	8.7258
05/04/2001	0.13	98.8156	8.7258
31/05/2001	7.00	97.4667	8.9254
31/05/2001	1.00	97.4667	8.9254
06/09/2001	5.00	95.1348	9.1250
28/12/2001	10.00	92.4746	9.3444
28/12/2001	5.00	92.5043	9.3045
10/01/2002	1.00	92.2439	9.2746
10/01/2002	10.00	92.2055	9.3244
24/01/2002	25.00	91.9016	9.3244
Total	237.875		

II. REPO Transactions *
(Other than with RBI)

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)
A. Government of India Dated Securities				
12.69 % 2002	25.00	103.68	8.90	1
12.69 % 2002	25.00	103.68	8.90	1
12.69 % 2002	25.00	103.68	8.90	1
11.15 % 2002	15.00	102.49	8.90	1
11.15 % 2002	20.00	102.49	8.90	1
11.19 % 2005	25.00	105.38	8.90	1
11.19 % 2005	25.00	105.38	8.90	1
11.19 % 2005	25.00	105.38	8.90	1
12.29 % 2010	10.00	107.00	9.75	6
11.30 % 2010	9.34	106.50	9.25	1
12.60 % 2018(ON TAP)	10.00	111.00	9.75	6
Total	214.34			
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)				
14/05/2001	25.00	97.8526	8.60	1
Total	25.00			
(iii) 182 Day Bills (Maturity-wise) (DD/MM/YYYY)				
		NIL		
(iv) 364 Day Bills (Maturity-wise) (DD/MM/YYYY)				
06/09/2001	25.00	95.0590	8.90	1
24/01/2002	75.00	91.9016	8.90	1
Total	100.00			

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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 14 February 2001

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