

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 22 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 16, 2001			
11.30 % 2010	5.00	106.35	10.2336
Contract Date : February 17, 2001			
11.68 % 2006	10.00	107.68	9.7402
11.68 % 2006	5.00	107.48	9.7882
11.40 % 2008	10.00	107.58	9.9453
Contract Date : February 20, 2001			
12.08 % 2001	0.0175	100.25	9.5947
12.08 % 2001	0.2275	100.25	9.5947
11.55 % 2001	0.70	100.93	8.8476
11.55 % 2001	10.00	100.84	9.0980
11.55 % 2001	15.00	100.84	9.0980
11.55 % 2001	2.00	100.88	8.9867
10.85 % 2001	5.00	100.76	9.0272
10.85 % 2001	10.00	100.76	9.0272
10.85 % 2001	5.00	100.76	9.0272
11.15 % 2002	10.00	102.80	9.1430
11.10 % 2003	5.00	103.44	9.2708
11.10 % 2003	5.00	103.43	9.2760
12.50 % 2004	10.00	108.22	9.3681
12.50 % 2004	5.00	108.27	9.3501
12.50 % 2004	5.00	108.27	9.3501
12.50 % 2004	5.00	108.26	9.3537
12.50 % 2004	5.00	108.27	9.3501
12.50 % 2004	5.00	108.25	9.3573
12.50 % 2004	10.00	108.28	9.3464
12.50 % 2004	5.00	108.27	9.3501
12.50 % 2004	10.00	108.27	9.3501
12.50 % 2004	5.00	108.26	9.3537
12.50 % 2004	5.00	108.25	9.3573
12.50 % 2004	25.00	108.27	9.3501
11.50 % 2004	5.00	105.30	9.5373
11.95 % 2004	5.00	107.00	9.5035
11.98 % 2004	5.00	107.44	9.4597
9.90 % 2005	5.00	101.16	9.5487
9.90 % 2005	5.00	101.16	9.5487
9.90 % 2005	5.00	101.15	9.5516
10.50 % 2005	0.50	101.35	10.0922
10.20 % 2005	5.00	102.32	9.5358
10.20 % 2005	5.00	102.30	9.5414

10.20 %	2005	5.00	102.28	9.5470
10.20 %	2005	5.00	102.29	9.5442
10.20 %	2005	5.00	102.33	9.5330
10.20 %	2005	5.00	102.28	9.5470
10.20 %	2005	10.00	102.29	9.5442
10.20 %	2005	5.00	102.28	9.5470
11.19 %	2005	0.37	106.15	9.4715
11.19 %	2005	25.00	106.155	9.4701
11.19 %	2005	15.00	106.155	9.4701
11.19 %	2005	10.00	106.15	9.4715
11.19 %	2005	5.00	106.18	9.4634
11.19 %	2005	10.00	106.20	9.4580
11.19 %	2005	5.00	106.17	9.4661
11.19 %	2005	5.00	106.185	9.4620
11.68 %	2006	5.00	107.55	9.7693
11.68 %	2006	10.00	107.91	9.6829
11.68 %	2006	10.00	108.05	9.6494
11.68 %	2006	5.00	108.05	9.6494
11.68 %	2006	25.00	107.92	9.6805
11.68 %	2006	10.00	107.90	9.6853
11.75 %	2006	25.00	108.25	9.6727
11.75 %	2006	15.00	108.32	9.6560
11.00 %	2006	5.00	105.70	9.6260
11.00 %	2006	5.00	105.70	9.6260
11.00 %	2006	5.00	105.90	9.5797
11.00 %	2006	10.00	105.90	9.5797
11.00 %	2006	5.00	105.78	9.6075
11.00 %	2006	5.00	105.65	9.6376
11.00 %	2006	10.00	105.75	9.6144
11.90 %	2007	1.50	109.20	9.8890
11.90 %	2007	20.00	109.60	9.8070
11.90 %	2007	5.00	109.79	9.7682
11.90 %	2007	5.00	109.77	9.7722
11.90 %	2007	10.00	109.80	9.7661
11.90 %	2007	5.00	109.80	9.7661
11.90 %	2007	5.00	109.70	9.7865
11.90 %	2007	10.00	109.70	9.7865
11.90 %	2007	5.00	109.80	9.7661
11.90 %	2007	10.00	109.69	9.7886
9.50 %	2008	0.25	97.40	10.0258
9.50 %	2008	0.25	100.30	9.4405
12.22 %	2008	0.90	105.90	11.0317
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	107.97	9.8736
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	107.89	9.8881
11.40 %	2008	5.00	108.03	9.8627
11.40 %	2008	5.00	108.02	9.8645
11.40 %	2008	5.00	107.97	9.8736
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	107.98	9.8718
11.40 %	2008	10.00	108.00	9.8681
11.40 %	2008	5.00	107.87	9.8918
11.40 %	2008	10.00	108.00	9.8681
11.40 %	2008	5.00	107.88	9.8899

11.40 %	2008	5.00	107.88	9.8899
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	108.01	9.8663
11.40 %	2008	10.00	108.00	9.8681
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	107.98	9.8718
11.40 %	2008	5.00	107.82	9.9009
11.40 %	2008	5.00	107.75	9.9136
11.40 %	2008	5.00	107.96	9.8754
11.40 %	2008	5.00	107.83	9.8991
11.40 %	2008	5.00	107.98	9.8718
11.40 %	2008	5.00	107.98	9.8718
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	108.00	9.8681
11.40 %	2008	5.00	107.98	9.8718
11.40 %	2008	5.00	107.90	9.8863
12.25 %	2008	15.00	110.28	10.2581
12.25 %	2008	10.00	110.24	10.2653
12.25 %	2008	10.00	110.24	10.2653
11.99 %	2009	10.00	110.20	10.1147
11.99 %	2009	10.00	110.23	10.1095
11.99 %	2009	5.00	110.22	10.1112
11.99 %	2009	23.00	110.22	10.1112
11.99 %	2009	10.00	110.20	10.1147
11.99 %	2009	5.00	110.25	10.1061
11.99 %	2009	2.00	110.10	10.1318
11.99 %	2009	5.00	110.24	10.1078
11.99 %	2009	5.00	110.21	10.1130
11.99 %	2009	2.00	109.85	10.1749
11.99 %	2009	5.00	110.10	10.1318
11.99 %	2009	5.00	110.26	10.1044
11.99 %	2009	5.00	110.25	10.1061
11.50 %	2010	2.50	106.90	10.3230
12.25 %	2010	5.00	110.40	10.4754
12.25 %	2010	5.00	110.40	10.4754
12.25 %	2010	10.00	110.47	10.4643
12.25 %	2010	10.00	110.25	10.4993
12.25 %	2010	5.00	110.50	10.4595
12.25 %	2010	10.00	110.50	10.4595
12.25 %	2010	10.00	110.50	10.4595
12.25 %	2010	5.00	110.50	10.4595
12.25 %	2010	5.00	110.50	10.4595
12.25 %	2010	10.00	110.50	10.4595
12.25 %	2010	5.00	110.50	10.4595
12.25 %	2010	15.00	110.46	10.4659
12.25 %	2010	5.00	110.50	10.4595
12.25 %	2010	10.00	110.35	10.4834
12.25 %	2010	5.00	110.50	10.4595
12.25 %	2010	5.00	110.50	10.4595
12.25 %	2010	1.00	110.55	10.4516
11.30 %	2010	1.00	107.00	10.1285
11.30 %	2010	5.00	107.25	10.0887

11.30 %	2010	5.00	107.19	10.0982
11.30 %	2010	5.00	107.18	10.0998
11.30 %	2010	5.00	107.19	10.0982
11.30 %	2010	5.00	107.24	10.0903
11.30 %	2010	5.00	107.29	10.0823
11.30 %	2010	10.00	107.29	10.0823
11.30 %	2010	5.00	107.22	10.0934
11.30 %	2010	5.00	107.19	10.0982
11.30 %	2010	20.00	107.20	10.0966
11.30 %	2010	10.00	107.15	10.1046
11.30 %	2010	5.00	107.05	10.1205
11.30 %	2010	5.00	107.18	10.0998
11.30 %	2010	10.00	107.22	10.0934
11.30 %	2010	5.00	106.85	10.1524
11.30 %	2010	5.00	107.26	10.0871
11.30 %	2010	10.00	107.20	10.0966
11.30 %	2010	5.00	107.20	10.0966
11.30 %	2010	5.00	107.25	10.0887
11.30 %	2010	5.00	107.25	10.0887
11.30 %	2010	5.00	107.05	10.1205
11.30 %	2010	5.00	107.08	10.1157
11.30 %	2010	10.00	107.15	10.1046
11.30 %	2010	5.00	107.25	10.0887
11.30 %	2010	5.00	106.55	10.2004
11.30 %	2010	5.00	107.28	10.0839
11.30 %	2010	5.00	107.28	10.0839
11.30 %	2010	5.00	107.28	10.0839
11.30 %	2010	5.00	107.28	10.0839
11.30 %	2010	5.00	107.23	10.0919
11.30 %	2010	5.00	107.25	10.0887
11.30 %	2010	5.00	107.20	10.0966
11.30 %	2010	5.00	107.25	10.0887
11.30 %	2010	5.00	107.23	10.0919
11.30 %	2010	5.00	107.25	10.0887
12.32 %	2011	10.00	110.90	10.5230
12.32 %	2011	5.00	110.77	10.5430
12.32 %	2011	5.00	110.75	10.5460
12.32 %	2011	10.00	110.77	10.5430
12.32 %	2011	1.00	110.55	10.5767
12.32 %	2011	5.00	110.75	10.5460
12.32 %	2011	5.00	110.75	10.5460
10.95 %	2011	1.00	103.75	10.3435
11.50 %	2011	0.50	100.10	11.4813
11.50 %	2011	10.00	107.80	10.2795
11.50 %	2011	15.00	107.82	10.2765
11.50 %	2011	5.00	107.82	10.2765
11.50 %	2011	5.00	107.82	10.2765
11.50 %	2011	10.00	107.80	10.2795
11.50 %	2011	10.00	107.82	10.2765
11.50 %	2011	10.00	107.82	10.2765
11.50 %	2011	10.00	107.82	10.2765
11.50 %	2011	10.00	107.80	10.2795
11.50 %	2011	5.00	107.84	10.2736
11.50 %	2011	5.00	107.85	10.2721
11.50 %	2011	25.00	107.80	10.2795

11.50 %	2011	15.00	107.84	10.2736
11.03 %	2012	0.50	104.75	10.3094
11.03 %	2012	2.00	104.50	10.3460
11.03 %	2012	0.60	104.60	10.3313
11.03 %	2012	5.00	104.90	10.2875
11.03 %	2012	5.00	104.87	10.2919
11.03 %	2012	5.00	104.73	10.3123
11.03 %	2012	5.00	104.90	10.2875
11.03 %	2012	5.00	104.90	10.2875
11.03 %	2012	10.00	104.90	10.2875
11.03 %	2012	10.00	104.92	10.2846
11.03 %	2012	5.00	104.93	10.2831
11.03 %	2012	5.00	104.92	10.2846
11.03 %	2012	5.00	104.76	10.3079
11.03 %	2012	0.50	104.75	10.3094
11.03 %	2012	5.00	104.83	10.2977
11.03 %	2012	10.00	104.90	10.2875
11.03 %	2012	1.00	104.65	10.3240
11.03 %	2012	5.00	104.90	10.2875
11.03 %	2012	5.00	104.81	10.3006
11.03 %	2012	5.00	104.75	10.3094
11.03 %	2012	5.00	104.80	10.3021
11.03 %	2012	10.00	104.83	10.2977
11.03 %	2012	5.00	104.90	10.2875
11.03 %	2012	0.50	102.85	10.5906
11.03 %	2012	0.50	102.60	10.6282
11.03 %	2012	5.00	104.85	10.2948
11.03 %	2012	30.00	104.85	10.2948
11.03 %	2012	15.00	104.86	10.2933
11.03 %	2012	5.00	104.80	10.3021
12.40 %	2013	5.00	111.77	10.6730
12.40 %	2013	10.00	111.77	10.6730
12.40 %	2013	10.00	111.80	10.6690
12.40 %	2013	10.00	111.80	10.6690
12.40 %	2013	10.00	111.80	10.6690
12.40 %	2013	10.00	111.80	10.6690
10.50 %	2014	2.50	100.25	10.4608
11.83 %	2014	5.00	108.46	10.6388
11.83 %	2014	5.00	108.47	10.6375
11.83 %	2014	15.00	108.45	10.6402
11.83 %	2014	5.00	108.45	10.6402
11.83 %	2014	10.00	108.46	10.6388
11.83 %	2014	10.00	108.46	10.6388
11.83 %	2014	0.16	108.80	10.5941
11.83 %	2014	10.00	108.45	10.6402
11.83 %	2014	25.00	108.45	10.6402
11.83 %	2014	5.00	108.45	10.6402
10.47 %	2015	10.00	100.44	10.4088
10.47 %	2015	5.00	100.50	10.4006
10.47 %	2015	0.50	100.60	10.3869
10.47 %	2015	0.09	100.30	10.4280
11.43 %	2015	5.00	106.59	10.5313
11.43 %	2015	5.00	106.61	10.5287
11.43 %	2015	5.00	106.53	10.5391
11.43 %	2015	5.00	106.60	10.5300

11.43 %	2015	5.00	106.60	10.5300
11.43 %	2015	0.50	106.57	10.5339
11.43 %	2015	5.00	106.51	10.5417
11.43 %	2015	5.00	106.51	10.5417
11.43 %	2015	10.00	106.50	10.5430
11.43 %	2015	5.00	106.59	10.5313
11.43 %	2015	0.75	98.70	11.6161
11.43 %	2015	5.00	106.51	10.5417
12.30 %	2016	10.00	111.20	10.7874
12.30 %	2016	5.00	111.00	10.8123
12.30 %	2016	10.00	111.20	10.7874
12.30 %	2016	1.50	111.20	10.7874
12.60 %	2018	5.00	113.80	10.8289
12.60 %	2018	0.95	113.00	10.9217
10.70 %	2020	0.50	100.40	10.6468
10.70 %	2020	1.50	100.59	10.6235
10.70 %	2020	1.00	100.16	10.6763
10.70 %	2020	5.00	100.30	10.6591

Contract Date : February 22, 2001

11.55 %	2001	8.00	100.87	8.9750
11.55 %	2001	20.00	100.87	8.9750
10.85 %	2001	5.00	100.75	9.0260
10.85 %	2001	5.00	100.75	9.0260
11.68 %	2002	3.00	103.34	9.1688
11.15 %	2002	10.00	102.74	9.1794
11.15 %	2002	5.00	102.74	9.1794
11.15 %	2002	5.00	102.74	9.1794
11.15 %	2002	10.00	102.74	9.1794
11.15 %	2002	5.00	102.73	9.1865
11.15 %	2002	5.00	102.74	9.1794
11.15 %	2002	5.00	102.74	9.1794
11.10 %	2003	5.00	103.45	9.2618
12.50 %	2004	0.025	108.72	9.1836
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	5.00	108.245	9.3548
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	5.00	108.21	9.3675
12.50 %	2004	5.00	108.21	9.3675
12.50 %	2004	5.00	108.25	9.3530
12.50 %	2004	5.00	108.21	9.3675
12.50 %	2004	5.00	108.21	9.3675
12.50 %	2004	5.00	108.21	9.3675
12.50 %	2004	5.00	108.225	9.3620
12.50 %	2004	5.00	108.19	9.3747
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	5.00	108.19	9.3747
12.50 %	2004	5.00	108.18	9.3783
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	10.00	108.20	9.3711
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	5.00	108.20	9.3711
12.50 %	2004	5.00	108.18	9.3783
12.50 %	2004	10.00	108.23	9.3602

12.50 %	2004	5.00	108.22	9.3638
12.50 %	2004	5.00	108.22	9.3638
12.50 %	2004	5.00	108.22	9.3638
12.50 %	2004	5.00	108.22	9.3638
11.50 %	2004	15.00	105.45	9.4812
11.50 %	2004	10.00	105.45	9.4812
11.75 %	2004	0.25	106.25	9.5027
11.98 %	2004	5.00	107.35	9.4860
11.98 %	2004	10.00	107.34	9.4893
11.98 %	2004	5.00	107.36	9.4828
11.98 %	2004	5.00	107.36	9.4828
11.98 %	2004	5.00	107.35	9.4860
9.90 %	2005	5.00	101.16	9.5484
10.20 %	2005	10.00	102.315	9.5364
10.20 %	2005	5.00	102.25	9.5546
10.20 %	2005	5.00	102.31	9.5378
10.20 %	2005	10.00	102.32	9.5350
10.20 %	2005	5.00	102.30	9.5406
10.20 %	2005	5.00	102.30	9.5406
10.20 %	2005	5.00	102.32	9.5350
11.19 %	2005	5.00	106.10	9.4829
11.19 %	2005	10.00	106.14	9.4721
11.19 %	2005	10.00	106.16	9.4668
11.19 %	2005	10.00	106.16	9.4668
11.19 %	2005	5.00	106.16	9.4668
11.19 %	2005	5.00	106.16	9.4668
11.19 %	2005	5.00	106.17	9.4641
11.19 %	2005	5.00	106.16	9.4668
11.19 %	2005	5.00	106.14	9.4721
11.19 %	2005	5.00	106.15	9.4694
11.19 %	2005	5.00	106.14	9.4721
11.19 %	2005	5.00	106.12	9.4775
11.19 %	2005	50.00	106.15	9.4694
11.68 %	2006	20.00	107.95	9.6719
11.68 %	2006	5.00	108.00	9.6600
11.68 %	2006	10.00	107.95	9.6719
11.68 %	2006	5.00	107.99	9.6623
11.00 %	2006	50.00	105.805	9.6004
11.00 %	2006	50.00	105.80	9.6015
11.00 %	2006	10.00	105.75	9.6131
11.00 %	2006	5.00	105.77	9.6085
11.00 %	2006	5.00	105.75	9.6131
11.00 %	2006	5.00	105.77	9.6085
11.00 %	2006	15.00	105.70	9.6247
11.00 %	2006	50.00	105.86	9.5876
11.90 %	2007	25.00	109.68	9.7893
11.90 %	2007	15.00	109.68	9.7893
11.90 %	2007	5.00	109.65	9.7955
11.90 %	2007	5.00	109.645	9.7965
11.90 %	2007	10.00	109.62	9.8016
11.90 %	2007	5.00	109.62	9.8016
11.90 %	2007	5.00	109.62	9.8016
11.90 %	2007	5.00	109.64	9.7975
11.90 %	2007	5.00	109.62	9.8016
11.90 %	2007	5.00	109.65	9.7955

11.90 %	2007	5.00	109.71	9.7832
11.90 %	2007	5.00	109.62	9.8016
11.90 %	2007	10.00	109.68	9.7893
11.90 %	2007	5.00	109.66	9.7934
11.90 %	2007	5.00	109.65	9.7955
11.90 %	2007	10.00	109.63	9.7995
11.90 %	2007	10.00	109.68	9.7893
11.50 %	2007	15.00	107.71	9.8803
11.50 %	2007	15.00	107.71	9.8803
12.00 %	2008	5.00	109.00	10.1972
11.50 %	2008	15.00	107.57	10.0007
11.50 %	2008	15.00	107.57	10.0007
11.40 %	2008	90.00	107.905	9.8849
11.40 %	2008	90.00	107.90	9.8858
11.40 %	2008	5.00	107.95	9.8767
11.40 %	2008	5.00	107.95	9.8767
11.40 %	2008	5.00	107.90	9.8858
11.40 %	2008	5.00	107.95	9.8767
11.40 %	2008	15.00	108.00	9.8676
11.40 %	2008	5.00	107.99	9.8695
11.40 %	2008	25.00	108.05	9.8585
11.40 %	2008	20.00	108.05	9.8585
11.40 %	2008	5.00	107.92	9.8822
11.40 %	2008	15.00	107.94	9.8785
11.40 %	2008	5.00	107.91	9.8840
11.40 %	2008	5.00	107.91	9.8840
11.40 %	2008	10.00	107.90	9.8858
11.40 %	2008	5.00	107.90	9.8858
11.40 %	2008	10.00	108.00	9.8676
11.40 %	2008	5.00	108.00	9.8676
11.40 %	2008	5.00	107.88	9.8895
11.40 %	2008	10.00	107.91	9.8840
11.40 %	2008	5.00	107.94	9.8785
11.40 %	2008	5.00	107.93	9.8804
11.40 %	2008	5.00	108.01	9.8658
11.40 %	2008	5.00	107.93	9.8804
11.40 %	2008	5.00	107.93	9.8804
11.40 %	2008	5.00	107.93	9.8804
11.40 %	2008	5.00	107.95	9.8767
11.40 %	2008	5.00	107.95	9.8767
11.40 %	2008	10.00	107.94	9.8785
11.40 %	2008	5.00	107.92	9.8822
11.40 %	2008	5.00	107.90	9.8858
11.40 %	2008	5.00	107.90	9.8858
11.40 %	2008	10.00	108.00	9.8676
11.40 %	2008	5.00	107.93	9.8804
11.40 %	2008	5.00	107.94	9.8785
11.40 %	2008	5.00	107.86	9.8931
11.40 %	2008	5.00	107.90	9.8858
11.40 %	2008	5.00	107.90	9.8858
11.40 %	2008	5.00	107.91	9.8840
11.40 %	2008	5.00	107.88	9.8895
11.40 %	2008	5.00	107.86	9.8931
11.40 %	2008	5.00	107.955	9.8758
11.40 %	2008	25.00	107.95	9.8767

11.40 %	2008	15.00	107.95	9.8767
11.40 %	2008	20.00	107.95	9.8767
11.40 %	2008	5.00	107.90	9.8858
11.40 %	2008	5.00	108.00	9.8676
11.40 %	2008	5.00	107.91	9.8840
11.40 %	2008	5.00	108.01	9.8658
11.40 %	2008	5.00	107.92	9.8822
11.40 %	2008	5.00	107.85	9.8949
12.25 %	2008	5.00	110.25	10.2629
11.99 %	2009	5.00	110.12	10.1278
11.99 %	2009	5.00	110.12	10.1278
11.99 %	2009	5.00	110.14	10.1243
11.99 %	2009	5.00	110.28	10.1003
11.99 %	2009	25.00	110.18	10.1175
12.25 %	2010	10.00	110.445	10.4676
12.25 %	2010	10.00	110.44	10.4684
12.25 %	2010	5.00	110.47	10.4636
12.25 %	2010	5.00	110.44	10.4684
12.25 %	2010	0.12	110.50	10.4588
11.30 %	2010	35.00	107.185	10.0984
11.30 %	2010	35.00	107.18	10.0992
11.30 %	2010	5.00	107.25	10.0881
11.30 %	2010	5.00	107.25	10.0881
11.30 %	2010	5.00	107.15	10.1040
11.30 %	2010	5.00	107.16	10.1024
11.30 %	2010	5.00	107.15	10.1040
11.30 %	2010	5.00	107.16	10.1024
11.30 %	2010	5.00	107.17	10.1008
11.30 %	2010	5.00	107.22	10.0928
11.30 %	2010	5.00	107.17	10.1008
11.30 %	2010	5.00	107.215	10.0936
11.30 %	2010	5.00	107.22	10.0928
11.30 %	2010	5.00	107.20	10.0960
11.30 %	2010	5.00	107.20	10.0960
11.30 %	2010	5.00	107.20	10.0960
11.30 %	2010	5.00	107.18	10.0992
11.30 %	2010	25.00	107.26	10.0865
11.30 %	2010	5.00	107.17	10.1008
11.30 %	2010	5.00	107.19	10.0976
11.30 %	2010	5.00	107.26	10.0865
11.30 %	2010	5.00	107.18	10.0992
11.30 %	2010	5.00	107.17	10.1008
11.30 %	2010	5.00	107.16	10.1024
11.30 %	2010	5.00	107.15	10.1040
11.30 %	2010	5.00	107.15	10.1040
11.30 %	2010	15.00	107.15	10.1040
11.30 %	2010	10.00	107.18	10.0992
11.30 %	2010	5.00	107.20	10.0960
11.30 %	2010	5.00	107.255	10.0873
11.30 %	2010	5.00	107.22	10.0928
11.30 %	2010	5.00	107.15	10.1040
11.30 %	2010	5.00	107.16	10.1024
11.30 %	2010	5.00	107.24	10.0897
11.30 %	2010	5.00	107.20	10.0960
11.30 %	2010	5.00	107.20	10.0960

11.30 %	2010	5.00	107.16	10.1024
11.30 %	2010	5.00	107.20	10.0960
11.30 %	2010	6.00	107.20	10.0960
11.30 %	2010	10.00	107.25	10.0881
11.30 %	2010	5.00	107.18	10.0992
11.30 %	2010	5.00	107.165	10.1016
11.30 %	2010	5.00	107.23	10.0913
11.30 %	2010	5.00	107.225	10.0921
11.30 %	2010	10.00	107.19	10.0976
11.30 %	2010	10.00	107.26	10.0865
11.50 %	2011	6.00	107.05	10.3771
11.03 %	2012	5.00	104.74	10.3105
11.03 %	2012	5.00	104.80	10.3018
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.80	10.3018
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	15.00	104.70	10.3164
11.03 %	2012	1.85	104.75	10.3091
11.03 %	2012	5.00	104.80	10.3018
11.03 %	2012	10.00	104.75	10.3091
11.03 %	2012	5.00	104.88	10.2901
11.03 %	2012	5.00	104.80	10.3018
11.03 %	2012	10.00	104.75	10.3091
11.03 %	2012	2.00	104.51	10.3442
11.03 %	2012	5.00	104.80	10.3018
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.78	10.3047
11.03 %	2012	5.00	104.78	10.3047
11.03 %	2012	5.00	104.76	10.3076
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.77	10.3061
11.03 %	2012	5.00	104.80	10.3018
11.03 %	2012	10.00	104.80	10.3018
11.03 %	2012	15.00	104.75	10.3091
11.03 %	2012	10.00	104.75	10.3091
11.03 %	2012	10.00	104.81	10.3003
11.03 %	2012	10.00	104.75	10.3091
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.75	10.3091
11.03 %	2012	5.00	104.79	10.3032
11.03 %	2012	5.00	104.76	10.3076
11.03 %	2012	10.00	104.75	10.3091
12.40 %	2013	5.00	111.79	10.6697
11.83 %	2014	5.00	108.45	10.6400
11.83 %	2014	5.00	108.45	10.6400
11.83 %	2014	25.00	108.45	10.6400
10.47 %	2015	20.00	100.48	10.4031
10.47 %	2015	10.00	100.48	10.4031
10.47 %	2015	40.00	100.47	10.4045
10.47 %	2015	20.00	100.47	10.4045
10.47 %	2015	15.00	100.47	10.4045
10.47 %	2015	0.20	100.50	10.4004

11.43 %	2015	5.00	106.60	10.5297
11.43 %	2015	5.00	106.55	10.5362
11.43 %	2015	5.00	106.58	10.5323
11.43 %	2015	5.00	106.50	10.5427
11.43 %	2015	5.00	106.55	10.5362
11.43 %	2015	5.00	106.55	10.5362
11.43 %	2015	10.00	106.62	10.5271
11.43 %	2015	5.00	106.58	10.5323
11.43 %	2015	5.00	106.55	10.5362
11.43 %	2015	15.00	106.43	10.5518
12.30 %	2016	1.48	111.20	10.7871
12.30 %	2016	5.00	111.21	10.7859
12.30 %	2016	5.00	111.15	10.7933
12.30 %	2016	10.00	111.20	10.7871
12.30 %	2016	5.00	111.19	10.7884
12.30 %	2016	10.00	111.20	10.7871
12.30 %	2016	5.00	111.20	10.7871
12.30 %	2016	4.00	111.15	10.7933
12.30 %	2016	5.00	111.20	10.7871
12.30 %	2016	10.00	111.20	10.7871
12.30 %	2016	5.00	111.20	10.7871
12.60 %	2018	5.00	113.80	10.8287
10.70 %	2020	0.10	100.45	10.6407
Total		4189.29		

B. State Government Securities

Contract Date : February 20, 2001

11.00% MAHARASHTRA S.D. 2002	0.015	100.00	10.9982
12.15% GUJARAT SDL 2008	5.00	108.65	10.4011
12.25% MAHARASHTRA SDL 2009	0.25	105.40	11.2162
12.00% MAHARASHTRA SDL 2010	0.30	101.65	11.7045
11.57% KARNATAKA STATE G.S 2010	5.00	105.40	10.6622

Contract Date : February 22, 2001

12.50% ANDHRA PRADESH SDL 2004	0.01	108.20	9.4388
12.50% MAHARASHTRA SDL, 2008	0.09	103.33	11.8188
10.82% KARNATAKA SDL.2011	5.00	100.30	10.7676

Total 15.665

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 20, 2001

26/02/2001	0.90	99.9179	4.9848
26/02/2001	0.60	99.9179	4.9848

Contract Date : February 22, 2001

26/02/2001	2.07	99.9179	7.4772
26/02/2001	13.82	99.9097	8.2247
26/02/2001	2.00	99.9113	8.0789
26/02/2001	2.00	99.9102	8.1791
26/02/2001	5.00	99.9097	8.2247
26/02/2001	4.00	99.9179	7.4772
06/03/2001	5.00	99.7655	7.1299
06/03/2001	2.05	99.7540	7.4804

Total 37.44

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 20, 2001			
23/04/2001	20.00	98.6540	8.0101
30/04/2001	20.00	98.4993	8.0374
Contract Date : February 22, 2001			
12/03/2001	3.00	99.6168	7.7790
12/03/2001	5.00	99.6168	7.7790
14/05/2001	2.25	98.1486	8.4768
14/05/2001	30.00	98.1486	8.4768
22/05/2001	25.00	97.9695	8.4766
Total	105.25		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : February 20, 2001			
19/07/2001	10.00	96.6524	8.4613
19/07/2001	15.00	96.6524	8.4613
16/08/2001	30.00	95.9958	8.5781
Contract Date : February 22, 2001			
07/06/2001	0.16	97.6132	8.4766
02/08/2001	10.00	96.3452	8.5765
16/08/2001	20.00	96.0400	8.5764
16/08/2001	10.00	96.0356	8.5863
Total	95.16		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : February 20, 2001			
08/03/2001	1.00	99.6846	7.1981
28/06/2001	10.00	97.1168	8.4425
12/07/2001	10.00	96.8067	8.4557
12/07/2001	10.00	96.8067	8.4557
12/07/2001	15.00	96.8067	8.4557
09/08/2001	10.00	96.1796	8.5051
09/08/2001	10.00	96.1796	8.5051
23/08/2001	5.00	95.8698	8.5226
04/10/2001	25.00	94.9038	8.6488
13/12/2001	15.00	93.2057	8.9642
28/12/2001	5.00	92.8472	9.0167
10/01/2002	5.00	92.5989	8.9794
24/01/2002	20.00	92.3019	8.9817
07/02/2002	10.00	92.0068	8.9838
07/02/2002	5.00	92.0149	8.9739
07/02/2002	10.00	92.0149	8.9739
Contract Date : February 22, 2001			
22/03/2001	8.00	99.3900	7.9787
22/03/2001	5.00	99.3522	8.4763
12/07/2001	5.00	96.8247	8.5265
26/07/2001	30.00	96.5025	8.5664
26/07/2001	5.00	96.5103	8.5466
09/08/2001	15.00	96.1881	8.5864
23/08/2001	12.50	95.8744	8.6063
20/09/2001	5.00	95.2749	8.5964
15/11/2001	2.00	93.8127	9.0253
24/01/2002	10.00	92.2862	9.0551
07/02/2002	10.00	91.9986	9.0452
21/02/2002	15.00	91.7093	9.0402
Total	288.50		

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				
11.55 % 2001	10.00	100.80	8.05	4
10.85 % 2001	15.00	100.70	8.05	4
12.30 % 2016	5.00	111.10	8.60	1
12.30 % 2016	5.00	111.10	8.60	1
12.60 % 2018(ON TAP)	5.00	113.65	8.60	1
12.60 % 2018(ON TAP)	5.00	113.65	8.60	1
Total	45.00			
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)				
31/05/2001	27.00	97.7816	8.25	1
31/05/2001	27.00	97.7816	8.25	1
18/10/2001	50.00	94.6025	8.15	1
Total	104.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 22 February 2001

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