

RESERVE BANK OF INDIA

Press Release

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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 22, 2001			
11.40 % 2008	5.00	107.85	9.8949
Contract Date : February 26, 2001			
11.50 % 2008	0.50	104.25	10.6361
11.40 % 2008	5.00	107.97	9.8721
11.40 % 2008	5.00	107.97	9.8721
11.40 % 2008	5.00	107.80	9.9031
11.40 % 2008	5.00	107.95	9.8758
11.40 % 2008	5.00	107.86	9.8922
11.40 % 2008	5.00	107.90	9.8849
11.40 % 2008	10.00	107.83	9.8977
11.40 % 2008	15.00	107.85	9.8940
11.40 % 2008	5.00	107.83	9.8977
11.40 % 2008	5.00	107.92	9.8813
11.40 % 2008	10.00	107.85	9.8940
11.40 % 2008	10.00	107.83	9.8977
11.40 % 2008	10.00	107.925	9.8803
11.40 % 2008	5.00	107.88	9.8885
11.40 % 2008	5.00	107.90	9.8849
11.40 % 2008	5.00	107.88	9.8885
11.40 % 2008	5.00	107.88	9.8885
11.40 % 2008	5.00	107.89	9.8867
11.40 % 2008	10.00	107.75	9.9123
11.40 % 2008	10.00	107.78	9.9068
11.40 % 2008	20.00	107.79	9.9050
11.40 % 2008	20.00	107.80	9.9031
11.40 % 2008	5.00	107.92	9.8813
11.40 % 2008	10.00	107.75	9.9123
12.25 % 2010	10.00	110.39	10.4749
12.32 % 2011	20.00	110.585	10.5692
11.50 % 2011	5.00	107.42	10.3348
Contract Date : February 27, 2001			
11.55 % 2001	0.097	101.00	8.4909
11.55 % 2001	5.00	100.91	8.7541
11.55 % 2001	20.00	100.915	8.7394
11.55 % 2001	5.00	100.91	8.7541
10.85 % 2001	5.00	100.81	8.8160
10.85 % 2001	0.30	101.10	8.1127
11.75 % 2001	5.00	101.36	8.8751
12.69 % 2002	20.00	103.87	9.1873
11.68 % 2002	15.00	103.325	9.1556
13.82 % 2002	0.50	105.50	9.9121
6.00 % 2002	15.00	117.40	#
11.10 % 2003	15.00	103.58	9.1845
11.10 % 2003	5.00	103.54	9.2052
11.10 % 2003	10.00	103.57	9.1897
12.50 % 2004	5.00	108.40	9.2879
12.50 % 2004	5.00	108.43	9.2770
12.50 % 2004	5.00	108.44	9.2734
12.50 % 2004	5.00	108.39	9.2915
12.50 % 2004	10.00	108.33	9.3133
12.50 % 2004	5.00	108.395	9.2897
12.50 % 2004	5.00	108.39	9.2915
12.50 % 2004	5.00	108.40	9.2879
12.50 % 2004	5.00	108.44	9.2734
12.50 % 2004	5.00	108.43	9.2770
12.50 % 2004	5.00	108.32	9.3169
12.50 % 2004	5.00	108.34	9.3096
12.50 % 2004	20.00	108.37	9.2988
12.50 % 2004	5.00	108.35	9.3060
12.50 % 2004	0.25	108.40	9.2879

12.50 %	2004	5.00	108.45	9.2698
12.59 %	2004	10.00	108.50	9.5222
12.59 %	2004	5.00	108.60	9.4881
12.59 %	2004	10.00	108.55	9.5052
12.59 %	2004	5.00	108.60	9.4881
12.59 %	2004	10.00	108.60	9.4881
11.95 %	2004	15.00	107.15	9.4407
11.98 %	2004	10.00	107.51	9.4273
11.98 %	2004	5.00	107.50	9.4305
11.98 %	2004	10.00	107.50	9.4305
11.98 %	2004	5.00	107.49	9.4337
11.98 %	2004	5.00	107.50	9.4305
11.19 %	2005	5.00	106.31	9.4213
11.19 %	2005	5.00	106.35	9.4106
11.68 %	2006	5.00	108.20	9.6084
11.68 %	2006	10.00	108.16	9.6180
11.68 %	2006	5.00	108.16	9.6180
11.68 %	2006	5.00	108.32	9.5797
11.68 %	2006	5.00	108.25	9.5965
11.68 %	2006	5.00	108.12	9.6276
11.68 %	2006	5.00	108.34	9.5749
11.68 %	2006	5.00	108.34	9.5749
11.68 %	2006	5.00	108.34	9.5749
11.68 %	2006	5.00	108.05	9.6444
11.68 %	2006	5.00	108.10	9.6324
11.68 %	2006	10.00	108.29	9.5869
11.68 %	2006	10.00	108.16	9.6180
11.68 %	2006	5.00	108.34	9.5749
11.68 %	2006	5.00	108.12	9.6276
11.75 %	2006	10.00	108.40	9.6316
11.75 %	2006	10.00	108.50	9.6077
11.75 %	2006	5.00	108.30	9.6554
11.00 %	2006	0.02	106.30	9.4825
11.00 %	2006	5.00	105.76	9.6076
11.00 %	2006	5.00	106.00	9.5519
11.90 %	2007	5.00	109.69	9.7840
11.90 %	2007	5.00	109.85	9.7513
11.90 %	2007	5.00	109.85	9.7513
11.90 %	2007	5.00	109.80	9.7615
11.50 %	2007	0.75	106.00	10.2234
9.50 %	2008	1.00	98.00	9.9028
12.00 %	2008	15.00	109.20	10.1575
12.00 %	2008	16.37	109.10	10.1763
12.00 %	2008	1.37	109.12	10.1725
12.00 %	2008	1.46	109.20	10.1575
12.00 %	2008	5.00	109.25	10.1481
12.00 %	2008	5.00	109.25	10.1481
11.50 %	2008	10.00	107.05	10.0969
11.40 %	2008	5.00	108.00	9.8664
11.40 %	2008	5.00	108.00	9.8664
11.40 %	2008	5.00	108.00	9.8664
11.40 %	2008	10.00	108.18	9.8337
11.40 %	2008	10.00	108.18	9.8337
11.40 %	2008	10.00	108.17	9.8355
11.40 %	2008	5.00	108.25	9.8210
11.40 %	2008	5.00	108.24	9.8228
11.40 %	2008	5.00	107.94	9.8774
11.40 %	2008	5.00	108.29	9.8137
11.40 %	2008	5.00	108.315	9.8092
11.40 %	2008	5.00	108.15	9.8392
11.40 %	2008	5.00	108.03	9.8610
11.40 %	2008	5.00	108.05	9.8573
11.40 %	2008	5.00	108.10	9.8482
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	5.00	108.14	9.8410
11.40 %	2008	5.00	108.15	9.8392
11.40 %	2008	10.00	107.76	9.9102
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	5.00	108.05	9.8573
11.40 %	2008	5.00	108.16	9.8373
11.40 %	2008	5.00	107.97	9.8719
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	10.00	108.30	9.8119
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	5.00	108.19	9.8319
11.40 %	2008	5.00	107.99	9.8683

11.40 %	2008	5.00	107.97	9.8719
11.40 %	2008	5.00	107.97	9.8719
11.40 %	2008	5.00	108.05	9.8573
11.40 %	2008	5.00	108.19	9.8319
11.40 %	2008	10.00	108.23	9.8246
11.40 %	2008	5.00	108.25	9.8210
11.40 %	2008	5.00	108.23	9.8246
11.40 %	2008	5.00	108.23	9.8246
11.40 %	2008	5.00	108.18	9.8337
11.40 %	2008	5.00	108.16	9.8373
11.40 %	2008	5.00	108.23	9.8246
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	5.00	108.02	9.8628
11.40 %	2008	5.00	108.14	9.8410
11.40 %	2008	5.00	108.18	9.8337
11.40 %	2008	5.00	108.18	9.8337
11.40 %	2008	5.00	108.18	9.8337
11.40 %	2008	10.00	108.16	9.8373
11.40 %	2008	5.00	108.135	9.8419
11.40 %	2008	5.00	108.14	9.8410
11.40 %	2008	5.00	108.14	9.8410
11.40 %	2008	5.00	108.22	9.8264
11.40 %	2008	5.00	108.14	9.8410
11.40 %	2008	5.00	107.94	9.8774
11.40 %	2008	5.00	108.15	9.8392
11.40 %	2008	5.00	108.20	9.8301
11.40 %	2008	5.00	107.96	9.8737
11.40 %	2008	5.00	107.98	9.8701
11.40 %	2008	5.00	107.98	9.8701
11.40 %	2008	10.00	107.98	9.8701
11.40 %	2008	5.00	107.99	9.8683
11.40 %	2008	5.00	107.99	9.8683
11.40 %	2008	5.00	107.98	9.8701
11.40 %	2008	5.00	108.175	9.8346
11.40 %	2008	5.00	108.26	9.8192
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	5.00	107.95	9.8756
11.40 %	2008	5.00	108.02	9.8628
11.40 %	2008	5.00	108.02	9.8628
11.40 %	2008	5.00	108.10	9.8482
11.40 %	2008	5.00	108.20	9.8301
11.40 %	2008	5.00	108.08	9.8519
11.40 %	2008	5.00	108.14	9.8410
11.40 %	2008	10.00	108.08	9.8519
11.40 %	2008	5.00	108.06	9.8555
11.40 %	2008	5.00	108.05	9.8573
11.40 %	2008	5.00	108.21	9.8282
11.40 %	2008	5.00	108.21	9.8282
11.40 %	2008	10.00	108.20	9.8301
11.40 %	2008	5.00	108.265	9.8183
11.40 %	2008	5.00	108.28	9.8155
11.40 %	2008	5.00	108.21	9.8282
11.40 %	2008	10.00	108.24	9.8228
11.40 %	2008	10.00	107.99	9.8683
11.40 %	2008	5.00	108.24	9.8228
11.40 %	2008	5.00	108.20	9.8301
11.40 %	2008	10.00	108.18	9.8337
11.99 %	2009	5.00	110.18	10.1159
11.99 %	2009	5.00	110.18	10.1159
11.99 %	2009	5.00	110.18	10.1159
11.99 %	2009	5.00	110.15	10.1210
11.99 %	2009	5.00	110.15	10.1210
11.99 %	2009	5.00	110.15	10.1210
11.99 %	2009	5.00	110.15	10.1210
11.99 %	2009	5.00	110.15	10.1210
11.99 %	2009	1.00	110.20	10.1124
11.99 %	2009	5.00	109.99	10.1486
11.99 %	2009	1.00	109.85	10.1727
11.99 %	2009	5.00	110.19	10.1142
11.99 %	2009	5.00	110.20	10.1124
11.99 %	2009	5.00	110.17	10.1176
11.99 %	2009	5.00	110.10	10.1296
11.99 %	2009	5.00	110.10	10.1296
11.99 %	2009	5.00	110.02	10.1434
11.99 %	2009	5.00	110.02	10.1434

11.99 %	2009	2.00	110.10	10.1296
11.99 %	2009	5.00	110.20	10.1124
11.99 %	2009	5.00	110.19	10.1142
11.50 %	2009	5.00	106.63	10.2790
11.50 %	2009	10.00	106.60	10.2843
11.50 %	2009	1.00	106.90	10.2318
7.00 %	2009	0.64	86.00	9.4819
12.29 %	2010	25.00	110.70	10.4160
12.29 %	2010	5.00	110.72	10.4127
12.29 %	2010	5.00	110.72	10.4127
12.29 %	2010	5.00	110.72	10.4127
12.29 %	2010	5.00	110.73	10.4111
12.29 %	2010	5.00	110.73	10.4111
12.29 %	2010	5.00	110.73	10.4111
12.29 %	2010	20.00	110.30	10.4813
12.29 %	2010	10.00	110.36	10.4715
12.29 %	2010	10.00	110.39	10.4666
12.29 %	2010	10.00	110.55	10.4404
12.25 %	2010	10.00	110.65	10.4333
12.25 %	2010	5.00	110.48	10.4602
12.25 %	2010	5.00	110.58	10.4444
12.25 %	2010	5.00	110.70	10.4253
12.25 %	2010	5.00	110.65	10.4333
12.25 %	2010	5.00	110.70	10.4253
12.25 %	2010	5.00	110.65	10.4333
12.25 %	2010	5.00	110.65	10.4333
12.25 %	2010	0.018	110.60	10.4412
12.25 %	2010	0.50	110.00	10.5367
12.25 %	2010	5.00	110.60	10.4412
12.25 %	2010	5.00	110.56	10.4475
12.25 %	2010	5.00	110.45	10.4650
11.30 %	2010	5.00	107.42	10.0596
11.30 %	2010	5.00	107.45	10.0548
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.48	10.0501
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.48	10.0501
11.30 %	2010	5.00	107.45	10.0548
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.45	10.0548
11.30 %	2010	5.00	107.42	10.0596
11.30 %	2010	5.00	107.51	10.0453
11.30 %	2010	5.00	107.39	10.0644
11.30 %	2010	5.00	107.43	10.0580
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.30	10.0787
11.30 %	2010	5.00	107.46	10.0533
11.30 %	2010	5.00	107.40	10.0628
11.30 %	2010	5.00	107.45	10.0548
11.30 %	2010	5.00	107.35	10.0707
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.35	10.0707
11.30 %	2010	10.00	107.50	10.0469
11.30 %	2010	5.00	107.54	10.0406
11.30 %	2010	5.00	107.53	10.0421
11.30 %	2010	5.00	107.53	10.0421
11.30 %	2010	5.00	107.40	10.0628
11.30 %	2010	10.00	107.54	10.0406
11.30 %	2010	5.00	107.32	10.0755
11.30 %	2010	25.00	107.46	10.0533
11.30 %	2010	25.00	107.45	10.0548
11.30 %	2010	5.00	107.40	10.0628
11.30 %	2010	5.00	107.50	10.0469
11.30 %	2010	5.00	107.40	10.0628
11.30 %	2010	5.00	107.40	10.0628
11.30 %	2010	5.00	107.31	10.0771
12.32 %	2011	0.50	110.25	10.6205
12.32 %	2011	10.00	110.60	10.5665
12.32 %	2011	5.00	110.63	10.5619
11.50 %	2011	5.00	107.05	10.3759

11.50 %	2011	25.00	107.12	10.3652
11.50 %	2011	5.00	107.05	10.3759
11.50 %	2011	25.00	107.06	10.3743
12.00 %	2011	15.00	108.75	10.6043
11.50 %	2011	25.00	107.74	10.2872
11.50 %	2011	5.00	107.77	10.2827
11.50 %	2011	5.00	107.77	10.2827
11.50 %	2011	5.00	107.77	10.2827
11.50 %	2011	5.00	107.80	10.2783
11.50 %	2011	10.00	107.81	10.2768
11.50 %	2011	5.00	107.84	10.2724
11.50 %	2011	5.00	107.84	10.2724
11.50 %	2011	10.00	107.83	10.2739
11.50 %	2011	5.00	107.78	10.2813
11.50 %	2011	5.00	107.80	10.2783
11.50 %	2011	5.00	107.78	10.2813
11.50 %	2011	5.00	107.77	10.2827
11.50 %	2011	10.00	107.79	10.2798
11.50 %	2011	10.00	107.78	10.2813
11.50 %	2011	2.00	106.90	10.4121
10.25 %	2012	1.00	99.95	10.2527
10.25 %	2012	2.00	99.80	10.2755
11.03 %	2012	5.00	104.58	10.3332
11.03 %	2012	25.00	104.61	10.3288
11.03 %	2012	5.00	104.78	10.3039
11.03 %	2012	5.00	104.78	10.3039
11.03 %	2012	5.00	104.81	10.2995
11.03 %	2012	3.00	104.30	10.3743
11.03 %	2012	1.00	104.50	10.3449
11.03 %	2012	5.00	104.75	10.3083
11.03 %	2012	5.00	104.75	10.3083
11.03 %	2012	5.00	104.77	10.3054
11.03 %	2012	5.00	104.755	10.3076
11.03 %	2012	5.00	104.75	10.3083
11.03 %	2012	5.00	104.75	10.3083
11.03 %	2012	5.00	104.80	10.3010
11.03 %	2012	10.00	104.75	10.3083
11.03 %	2012	5.00	104.84	10.2951
11.03 %	2012	10.00	104.82	10.2980
11.03 %	2012	15.00	104.85	10.2937
11.03 %	2012	5.00	104.85	10.2937
11.03 %	2012	10.00	104.84	10.2951
11.03 %	2012	5.00	104.85	10.2937
11.03 %	2012	0.38	104.40	10.3596
11.03 %	2012	5.00	104.75	10.3083
11.03 %	2012	5.00	104.75	10.3083
11.03 %	2012	5.00	104.84	10.2951
11.03 %	2012	10.00	104.65	10.3229
12.40 %	2013	0.19	112.50	10.5727
10.50 %	2014	5.00	100.29	10.4555
11.83 %	2014	5.00	108.50	10.6329
11.83 %	2014	5.00	108.46	10.6382
11.83 %	2014	20.00	108.46	10.6382
11.83 %	2014	3.75	108.30	10.6593
10.47 %	2015	5.00	100.43	10.4095
10.47 %	2015	5.00	100.47	10.4040
10.47 %	2015	0.20	100.45	10.4068
10.47 %	2015	0.04	100.75	10.3658
10.47 %	2015	10.00	100.35	10.4205
11.50 %	2015	25.00	105.84	10.6872
11.50 %	2015	1.00	105.98	10.6687
11.50 %	2015	0.05	106.05	10.6594
11.43 %	2015	5.00	106.40	10.5549
11.43 %	2015	5.00	106.40	10.5549
11.43 %	2015	10.00	106.47	10.5458
11.43 %	2015	5.00	106.47	10.5458
11.43 %	2015	0.05	106.35	10.5614
11.43 %	2015	5.00	106.45	10.5484
11.43 %	2015	5.00	106.45	10.5484
11.43 %	2015	5.00	106.45	10.5484
11.43 %	2015	5.00	106.445	10.5490
11.43 %	2015	5.00	106.445	10.5490
11.43 %	2015	20.00	106.21	10.5797
11.43 %	2015	10.00	106.40	10.5549
11.43 %	2015	5.00	106.40	10.5549
12.30 %	2016	15.00	111.25	10.7802

12.30 %	2016	15.00	111.40	10.7616
12.30 %	2016	5.00	111.50	10.7492
12.30 %	2016	0.60	111.35	10.7678
12.30 %	2016	1.00	111.60	10.7369
12.30 %	2016	5.00	111.40	10.7616
12.30 %	2016	0.02	112.00	10.6877
12.30 %	2016	0.60	111.25	10.7802
12.30 %	2016	1.00	111.30	10.7740
12.30 %	2016	5.00	111.40	10.7616
12.60 %	2018	0.28	113.90	10.8168
12.60 %	2018	0.75	113.00	10.9211
12.60 %	2018	1.00	114.40	10.7594
10.70 %	2020	5.00	100.45	10.6409
10.70 %	2020	5.00	100.45	10.6409
10.70 %	2020	1.00	100.70	10.6102
10.70 %	2020	1.00	100.40	10.6470
10.70 %	2020	5.00	100.40	10.6470
10.70 %	2020	1.00	100.00	10.6963
Contract Date : February 28, 2001				
5.75 %	2001	5.00	99.05	8.5912
10.85 %	2001	10.00	100.85	8.7040
11.75 %	2001	5.00	101.34	8.8999
11.75 %	2001	5.00	101.32	8.9418
13.55 %	2001	0.23	103.28	8.8650
11.68 %	2002	0.0275	103.95	8.6905
11.10 %	2003	10.00	103.56	9.1928
12.50 %	2004	5.00	108.40	9.2857
12.50 %	2004	5.00	108.40	9.2857
12.50 %	2004	5.00	108.42	9.2785
12.50 %	2004	5.00	108.455	9.2658
12.50 %	2004	5.00	108.46	9.2640
12.50 %	2004	5.00	108.41	9.2821
12.50 %	2004	5.00	108.40	9.2857
12.50 %	2004	5.00	108.69	9.1807
12.50 %	2004	5.00	108.43	9.2748
12.50 %	2004	5.00	108.43	9.2748
12.50 %	2004	5.00	108.43	9.2748
12.50 %	2004	5.00	108.45	9.2676
12.50 %	2004	5.00	108.445	9.2694
12.50 %	2004	5.00	108.45	9.2676
12.50 %	2004	5.00	108.48	9.2567
12.50 %	2004	5.00	108.62	9.2061
12.59 %	2004	4.00	108.25	9.6054
11.75 %	2004	10.00	106.50	9.4068
11.75 %	2004	10.00	106.47	9.4171
6.50 %	2004	0.015	92.80	9.0594
11.98 %	2004	5.00	107.55	9.4129
11.98 %	2004	5.00	107.53	9.4194
11.98 %	2004	5.00	107.58	9.4031
10.20 %	2005	10.00	102.48	9.4875
10.20 %	2005	10.00	102.47	9.4903
10.20 %	2005	5.00	102.50	9.4819
10.20 %	2005	5.00	102.54	9.4707
10.20 %	2005	5.00	102.85	9.3841
10.20 %	2005	20.00	102.50	9.4819
11.19 %	2005	5.00	106.32	9.4176
11.19 %	2005	5.00	106.40	9.3961
11.19 %	2005	5.00	106.35	9.4096
11.19 %	2005	5.00	106.30	9.4230
11.19 %	2005	5.00	106.35	9.4096
11.19 %	2005	5.00	106.34	9.4122
11.19 %	2005	5.00	106.34	9.4122
11.19 %	2005	5.00	106.35	9.4096
11.19 %	2005	5.00	106.42	9.3907
11.19 %	2005	5.00	106.30	9.4230
14.00 %	2005(INSTA	5.00	115.00	9.8198
11.68 %	2006	20.00	108.20	9.6077
11.68 %	2006	5.00	108.25	9.5957
11.68 %	2006	5.00	108.20	9.6077
11.68 %	2006	5.00	108.50	9.5360
11.68 %	2006	5.00	108.21	9.6053
11.68 %	2006	5.00	108.70	9.4883
11.68 %	2006	10.00	108.26	9.5933
11.50 %	2006	20.00	107.15	9.7096
11.00 %	2006	5.00	106.15	9.5165
11.90 %	2007	5.00	109.80	9.7609

11.90 %	2007	10.00	109.80	9.7609
11.90 %	2007	25.00	109.85	9.7506
11.90 %	2007	5.00	109.85	9.7506
11.90 %	2007	5.00	109.88	9.7445
11.90 %	2007	5.00	109.92	9.7363
11.90 %	2007	5.00	110.90	9.5373
11.90 %	2007	15.00	109.80	9.7609
11.90 %	2007	5.00	109.85	9.7506
12.00 %	2008	5.00	109.10	10.1759
11.50 %	2008	15.00	107.11	10.0852
11.40 %	2008	10.00	108.18	9.8335
11.40 %	2008	5.00	108.20	9.8298
11.40 %	2008	5.00	108.20	9.8298
11.40 %	2008	5.00	108.14	9.8407
11.40 %	2008	15.00	108.20	9.8298
11.40 %	2008	5.00	108.16	9.8371
11.40 %	2008	10.00	108.17	9.8353
11.40 %	2008	5.00	108.15	9.8389
11.40 %	2008	5.00	108.15	9.8389
11.40 %	2008	5.00	108.20	9.8298
11.40 %	2008	5.00	108.16	9.8371
11.40 %	2008	5.00	108.21	9.8280
11.40 %	2008	5.00	108.15	9.8389
11.40 %	2008	5.00	108.16	9.8371
11.40 %	2008	5.00	108.24	9.8226
11.40 %	2008	5.00	108.24	9.8226
11.40 %	2008	5.00	108.24	9.8226
11.40 %	2008	5.00	108.20	9.8298
11.40 %	2008	5.00	108.16	9.8371
11.40 %	2008	5.00	108.13	9.8425
11.40 %	2008	5.00	108.50	9.7754
11.40 %	2008	5.00	108.65	9.7483
11.40 %	2008	5.00	108.70	9.7392
11.40 %	2008	5.00	108.80	9.7212
11.40 %	2008	5.00	108.55	9.7663
11.40 %	2008	5.00	108.21	9.8280
11.40 %	2008	5.00	108.50	9.7754
11.40 %	2008	25.00	108.55	9.7663
11.40 %	2008	5.00	108.50	9.7754
11.40 %	2008	10.00	108.60	9.7573
11.40 %	2008	5.00	108.20	9.8298
11.40 %	2008	5.00	108.20	9.8298
11.40 %	2008	5.00	108.60	9.7573
11.40 %	2008	10.00	108.67	9.7446
11.40 %	2008	10.00	108.20	9.8298
11.40 %	2008	5.00	108.15	9.8389
11.40 %	2008	5.00	108.15	9.8389
11.40 %	2008	5.00	108.58	9.7609
11.40 %	2008	5.00	108.21	9.8280
11.40 %	2008	5.00	108.16	9.8371
11.40 %	2008	10.00	108.23	9.8244
11.40 %	2008	5.00	108.50	9.7754
11.40 %	2008	5.00	108.20	9.8298
11.40 %	2008	5.00	108.21	9.8280
11.40 %	2008	5.00	108.15	9.8389
11.40 %	2008	5.00	108.60	9.7573
11.40 %	2008	5.00	108.19	9.8316
11.40 %	2008	5.00	108.15	9.8389
11.40 %	2008	5.00	108.14	9.8407
11.99 %	2009	5.00	110.22	10.1087
11.99 %	2009	10.00	110.15	10.1207
11.99 %	2009	5.00	110.30	10.0949
11.99 %	2009	5.00	110.45	10.0692
11.99 %	2009	5.00	111.05	9.9667
11.99 %	2009	5.00	111.00	9.9752
11.99 %	2009	5.00	110.15	10.1207
11.99 %	2009	5.00	110.75	10.0178
11.99 %	2009	5.00	110.75	10.0178
11.99 %	2009	5.00	110.50	10.0606
11.99 %	2009	5.00	110.40	10.0778
11.99 %	2009	5.00	110.64	10.0366
11.99 %	2009	5.00	110.50	10.0606
11.99 %	2009	5.00	110.25	10.1035
12.29 %	2010	5.00	110.54	10.4416
11.30 %	2010	10.00	107.42	10.0593
11.30 %	2010	5.00	108.15	9.9439

11.30	%	2010	5.00	108.05	9.9597
11.30	%	2010	5.00	107.48	10.0498
11.30	%	2010	10.00	107.40	10.0625
11.30	%	2010	5.00	107.50	10.0466
11.30	%	2010	5.00	107.46	10.0530
11.30	%	2010	5.00	107.50	10.0466
11.30	%	2010	5.00	107.46	10.0530
11.30	%	2010	5.00	107.45	10.0545
11.30	%	2010	5.00	107.45	10.0545
11.30	%	2010	5.00	107.49	10.0482
11.30	%	2010	5.00	107.50	10.0466
11.30	%	2010	5.00	107.39	10.0641
11.30	%	2010	10.00	107.50	10.0466
11.30	%	2010	5.00	107.40	10.0625
11.30	%	2010	5.00	108.15	9.9439
11.30	%	2010	10.00	107.47	10.0514
11.30	%	2010	5.00	107.41	10.0609
11.30	%	2010	5.00	107.63	10.0260
11.30	%	2010	5.00	108.30	9.9204
11.30	%	2010	5.00	108.05	9.9597
11.30	%	2010	5.00	108.30	9.9204
11.30	%	2010	5.00	108.15	9.9439
11.30	%	2010	10.00	108.70	9.8577
11.30	%	2010	5.00	108.15	9.9439
11.30	%	2010	5.00	108.30	9.9204
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	5.00	107.44	10.0561
11.30	%	2010	5.00	108.20	9.9361
11.30	%	2010	5.00	107.40	10.0625
11.30	%	2010	5.00	107.40	10.0625
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	5.00	107.41	10.0609
11.30	%	2010	5.00	107.45	10.0545
11.30	%	2010	5.00	108.00	9.9676
11.30	%	2010	5.00	107.60	10.0308
11.30	%	2010	5.00	107.47	10.0514
11.30	%	2010	5.00	107.48	10.0498
11.30	%	2010	5.00	107.42	10.0593
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	5.00	107.42	10.0593
11.30	%	2010	5.00	108.00	9.9676
11.30	%	2010	5.00	108.00	9.9676
11.30	%	2010	5.00	108.00	9.9676
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	10.00	108.08	9.9550
11.30	%	2010	5.00	107.45	10.0545
11.30	%	2010	5.00	108.25	9.9282
11.30	%	2010	10.00	107.50	10.0466
11.30	%	2010	5.00	108.15	9.9439
11.30	%	2010	5.00	108.20	9.9361
11.30	%	2010	5.00	107.65	10.0228
11.30	%	2010	5.00	107.45	10.0545
11.30	%	2010	5.00	107.47	10.0514
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	10.00	107.47	10.0514
11.30	%	2010	10.00	108.15	9.9439
11.30	%	2010	5.00	107.54	10.0403
11.30	%	2010	5.00	108.00	9.9676
11.30	%	2010	5.00	107.49	10.0482
11.30	%	2010	5.00	108.00	9.9676
11.30	%	2010	5.00	108.20	9.9361
11.30	%	2010	5.00	108.20	9.9361
11.30	%	2010	5.00	108.20	9.9361
11.30	%	2010	5.00	108.15	9.9439
11.30	%	2010	5.00	107.40	10.0625
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	5.00	108.10	9.9518
11.30	%	2010	8.00	107.44	10.0561
11.30	%	2010	5.00	107.55	10.0387
11.30	%	2010	5.00	107.44	10.0561
11.30	%	2010	5.00	108.12	9.9487
11.30	%	2010	10.00	107.40	10.0625
11.30	%	2010	5.00	108.10	9.9518
12.32	%	2011	5.00	110.55	10.5739

11.50 %	2011	4.00	106.50	10.4593
11.50 %	2011	25.00	107.00	10.3832
11.50 %	2011	5.00	107.03	10.3786
11.50 %	2011	5.00	107.73	10.2885
11.50 %	2011	10.00	107.85	10.2708
11.50 %	2011	10.00	108.10	10.2339
11.50 %	2011	20.00	107.76	10.2841
11.50 %	2011	10.00	107.78	10.2811
11.50 %	2011	10.00	107.70	10.2929
11.50 %	2011	5.00	108.00	10.2486
11.50 %	2011	5.00	107.78	10.2811
11.50 %	2011	10.00	107.71	10.2915
11.50 %	2011	5.00	108.00	10.2486
11.50 %	2011	5.00	108.10	10.2339
11.50 %	2011	5.00	108.15	10.2265
11.03 %	2012	10.00	104.73	10.3111
11.03 %	2012	10.00	104.78	10.3037
11.03 %	2012	5.00	104.74	10.3096
11.03 %	2012	5.00	104.74	10.3096
11.03 %	2012	5.00	104.70	10.3154
11.03 %	2012	10.00	104.74	10.3096
11.03 %	2012	5.00	105.35	10.2207
11.03 %	2012	10.00	105.23	10.2381
11.03 %	2012	5.00	105.33	10.2236
11.03 %	2012	5.00	105.30	10.2280
11.03 %	2012	5.00	105.30	10.2280
11.03 %	2012	1.00	104.69	10.3169
11.03 %	2012	0.50	104.69	10.3169
11.03 %	2012	5.00	104.75	10.3081
11.03 %	2012	5.00	104.76	10.3067
11.03 %	2012	5.00	105.30	10.2280
11.03 %	2012	5.00	105.25	10.2352
11.03 %	2012	5.00	105.80	10.1556
11.03 %	2012	5.00	104.20	10.3889
11.03 %	2012	2.00	105.18	10.2454
11.03 %	2012	3.00	105.15	10.2498
11.03 %	2012	5.00	104.70	10.3154
11.03 %	2012	10.00	104.72	10.3125
11.03 %	2012	5.00	104.70	10.3154
11.03 %	2012	5.00	104.72	10.3125
11.03 %	2012	5.00	104.73	10.3111
11.03 %	2012	10.00	105.35	10.2207
11.03 %	2012	5.00	105.35	10.2207
11.03 %	2012	5.00	105.30	10.2280
11.03 %	2012	5.00	105.25	10.2352
11.03 %	2012	5.00	105.25	10.2352
11.03 %	2012	5.00	105.40	10.2135
11.03 %	2012	5.00	105.40	10.2135
11.03 %	2012	5.00	105.45	10.2062
11.03 %	2012	5.00	104.90	10.2862
11.03 %	2012	5.00	105.50	10.1990
11.03 %	2012	5.00	105.50	10.1990
11.03 %	2012	5.00	105.50	10.1990
11.03 %	2012	5.00	105.50	10.1990
11.03 %	2012	5.00	105.50	10.1990
11.03 %	2012	5.00	105.50	10.1990
11.03 %	2012	5.00	105.45	10.2062
11.03 %	2012	5.00	105.50	10.1990
11.03 %	2012	5.00	105.35	10.2207
11.03 %	2012	5.00	105.00	10.2716
11.03 %	2012	5.00	105.35	10.2207
11.03 %	2012	10.00	105.30	10.2280
11.03 %	2012	5.00	105.25	10.2352
11.03 %	2012	10.00	104.90	10.2862
11.03 %	2012	5.00	105.35	10.2207
11.03 %	2012	50.00	105.50	10.1990
11.03 %	2012	5.00	105.27	10.2323
11.03 %	2012	5.00	104.75	10.3081
11.03 %	2012	5.00	104.80	10.3008
11.03 %	2012	5.00	105.25	10.2352
11.03 %	2012	5.00	105.40	10.2135
11.03 %	2012	15.00	105.25	10.2352
11.03 %	2012	5.00	105.30	10.2280
11.03 %	2012	10.00	105.20	10.2425
11.03 %	2012	5.00	105.32	10.2251
11.03 %	2012	5.00	105.32	10.2251

11.03 %	2012	5.00	105.31	10.2265
11.03 %	2012	5.00	105.35	10.2207
11.03 %	2012	10.00	105.25	10.2352
11.03 %	2012	5.00	105.40	10.2135
11.03 %	2012	5.00	105.40	10.2135
12.40 %	2013	5.00	113.50	10.4392
11.83 %	2014	10.00	108.46	10.6381
11.83 %	2014	25.00	108.46	10.6381
10.47 %	2015	5.00	100.36	10.4190
10.47 %	2015	10.00	100.45	10.4067
10.47 %	2015	1.12	100.49	10.4012
11.43 %	2015	0.50	106.95	10.4834
11.43 %	2015	5.00	107.25	10.4447
11.43 %	2015	5.00	107.25	10.4447
11.43 %	2015	5.00	107.25	10.4447
11.43 %	2015	10.00	106.85	10.4963
11.43 %	2015	5.00	106.85	10.4963
11.43 %	2015	5.00	107.00	10.4770
11.43 %	2015	20.00	107.00	10.4770
11.43 %	2015	5.00	107.00	10.4770
11.43 %	2015	5.00	107.00	10.4770
11.43 %	2015	5.00	107.00	10.4770
11.43 %	2015	5.00	106.30	10.5678
11.43 %	2015	5.00	107.00	10.4770
11.43 %	2015	2.75	107.25	10.4447
11.43 %	2015	5.00	106.90	10.4899
11.43 %	2015	25.00	106.90	10.4899
11.43 %	2015	5.00	106.95	10.4834
11.43 %	2015	5.00	106.90	10.4899
11.43 %	2015	5.00	106.95	10.4834
11.43 %	2015	5.00	106.95	10.4834
11.43 %	2015	5.00	106.95	10.4834
11.43 %	2015	5.00	107.05	10.4705
11.43 %	2015	5.00	106.90	10.4899
12.30 %	2016	5.00	111.35	10.7676
12.30 %	2016	10.00	111.85	10.7059
12.30 %	2016	40.00	112.20	10.6630
12.60 %	2018	5.00	113.50	10.8629
12.60 %	2018	0.02	114.00	10.8052
12.60 %	2018	5.00	114.40	10.7593
Total		4494.3475		

B. State Government Securities

Contract Date : February 27, 2001				
11.85% MAHARASTRA SDL 2009	0.25	105.50	10.8439	
11.80% A.P.SDL 2010	0.02	106.35	10.7127	
11.57% KARNATAKA STATE G.S				
2010	5.00	104.06	10.8788	
Contract Date : February 28, 2001				
12.50% ANDHRA PRADESH SDL 2004	0.07	108.00	9.4972	
12.25% MAHARASHTRA SDL 2009	0.04	108.85	10.5953	
11.57% KARNATAKA STATE G.S				
2010	0.0239	109.00	10.0942	
Total		5.4039		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : February 28, 2001				
12/03/2001	0.045	99.7540	7.4804	
Total		0.045		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : February 27, 2001				
28/05/2001	5.00	98.0046	8.2346	
Contract Date : February 28, 2001				
14/05/2001	3.00	98.2760	8.5139	
28/05/2001	2.00	98.0280	8.2275	
28/05/2001	7.50	97.9929	8.3769	
Total		17.50		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : February 27, 2001				
24/05/2001	70.00	98.0814	8.2794	
21/06/2001	0.25	97.4360	8.4022	

Contract Date : February 28, 2001			
07/06/2001	5.00	97.7854	8.3270
Total	75.25		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			

Contract Date : February 27, 2001			
12/07/2001	20.00	96.9911	8.3646
04/10/2001	10.00	95.0066	8.7357
24/01/2002	5.00	92.4753	8.9482
24/01/2002	10.00	92.4753	8.9482
24/01/2002	5.00	92.4753	8.9482
07/02/2002	25.00	92.1810	8.9494
07/02/2002	10.00	92.1810	8.9494
07/02/2002	10.00	92.2131	8.9095
07/02/2002	10.00	92.1970	8.9295
21/02/2002	11.25	91.8886	8.9504
21/02/2002	12.50	91.8886	8.9504
21/02/2002	10.00	91.9218	8.9105
21/02/2002	20.00	91.8555	8.9901
21/02/2002	5.00	91.9052	8.9304

Contract Date : February 28, 2001			
08/03/2001	10.00	99.8243	8.0084
08/03/2001	5.00	99.8271	7.8806
24/01/2002	10.00	92.5140	8.9254
07/02/2002	15.00	92.1810	8.9754
07/02/2002	10.00	92.1970	8.9555
21/02/2002	10.00	91.8887	8.9753
21/02/2002	27.00	91.8887	8.9753
Total	250.75		

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				
11.19 % 2005	5.00	106.30	10.50	15
11.55 % 2001	20.00	100.91	7.90	1
11.55 % 2001	20.00	100.91	7.90	1
11.55 % 2001	25.00	100.91	7.90	1
11.75 % 2001	10.00	101.30	7.85	1
12.69 % 2002	20.00	103.84	7.90	1
12.69 % 2002	20.00	103.84	7.90	1
12.69 % 2002	20.00	103.84	7.90	1
12.69 % 2002	20.00	103.84	7.90	1
12.29 % 2010	5.00	112.00	8.40	1
12.30 % 2016	5.00	111.35	8.15	1
12.30 % 2016	5.00	111.35	8.15	1
Total	175.00			
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)				
03/05/2001	50.00	98.5485	7.90	1
03/05/2001	25.00	98.5485	7.85	1
04/10/2001	25.00	94.9796	7.90	1
04/10/2001	25.00	94.9796	7.90	1
04/10/2001	15.00	94.9796	7.90	1
Total	140.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 28 February 2001

