

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 12 March 2001

Loan Code	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 : March 07, 2001			
95012	14.00 % 2005(INSTA	10.00	115.15	9.7666
	Contract Date : March 08, 2001			
95012	14.00 % 2005(INSTA	5.00	115.40	9.7012
00016	11.40 % 2008	5.00	109.09	9.6643
00016	11.40 % 2008	5.00	109.14	9.6553
00014	11.30 % 2010	5.00	108.79	9.8404
84005	10.25 % 2012	2.00	100.20	10.2148
00012	11.03 % 2012	5.00	105.72	10.1655
00012	11.03 % 2012	5.00	105.72	10.1655
	Contract Date : March 09, 2001			
96007	13.75 % 2001	20.00	100.98	8.7872
98013	11.55 % 2001	5.00	100.80	8.8143
94009	11.75 % 2001	5.00	101.28	8.8358
96018	13.55 % 2001	0.02	103.90	7.8026
97011	11.15 % 2002	10.00	103.10	8.8621
96016	13.82 % 2002	1.00	106.38	9.2339
98004	11.10 % 2003	5.00	103.89	8.9970
94003	12.50 % 2004	10.00	108.87	9.0902
94003	12.50 % 2004	5.00	108.81	9.1120
94003	12.50 % 2004	5.00	108.92	9.0720
94003	12.50 % 2004	5.00	108.92	9.0720
94003	12.50 % 2004	5.00	108.92	9.0720
94003	12.50 % 2004	5.00	108.90	9.0793
94003	12.50 % 2004	10.00	108.89	9.0829
98008	11.50 % 2004	25.00	106.04	9.2456
98011	11.75 % 2004	25.00	106.91	9.2465
98022	11.98 % 2004	5.00	108.10	9.2178
98022	11.98 % 2004	5.00	108.05	9.2340
98005	11.75 % 2006	15.00	108.65	9.5626
00013	11.00 % 2006	5.00	106.48	9.4326
00013	11.00 % 2006	5.00	106.50	9.4280
98009	11.90 % 2007	5.00	110.30	9.6514
98009	11.90 % 2007	5.00	110.35	9.6412
98009	11.90 % 2007	5.00	110.25	9.6616
98009	11.90 % 2007	5.00	110.30	9.6514
98009	11.90 % 2007	5.00	110.28	9.6555
98009	11.90 % 2007	5.00	110.32	9.6473
98009	11.90 % 2007	5.00	110.32	9.6473
98009	11.90 % 2007	5.00	110.28	9.6555

84002	9.50 %	2008	2.50	98.25	9.8516
98007	12.00 %	2008	0.035	110.00	10.0023
88008	11.50 %	2008	0.10	107.00	10.1023
98018	12.22 %	2008	5.00	110.75	10.1115
00016	11.40 %	2008	5.00	108.88	9.7016
00016	11.40 %	2008	5.00	108.92	9.6944
00016	11.40 %	2008	5.00	108.84	9.7089
00016	11.40 %	2008	5.00	108.86	9.7052
00016	11.40 %	2008	5.00	108.83	9.7107
00016	11.40 %	2008	5.00	108.85	9.7071
00016	11.40 %	2008	5.00	108.83	9.7107
00016	11.40 %	2008	5.00	108.95	9.6890
00016	11.40 %	2008	5.00	108.95	9.6890
00016	11.40 %	2008	5.00	109.00	9.6800
00016	11.40 %	2008	5.00	108.97	9.6854
00016	11.40 %	2008	5.00	108.95	9.6890
00016	11.40 %	2008	5.00	108.92	9.6944
00016	11.40 %	2008	5.00	108.89	9.6998
00016	11.40 %	2008	5.00	108.98	9.6836
00016	11.40 %	2008	10.00	108.90	9.6980
00016	11.40 %	2008	10.00	108.90	9.6980
00016	11.40 %	2008	5.00	108.84	9.7089
00016	11.40 %	2008	5.00	108.90	9.6980
00016	11.40 %	2008	5.00	108.92	9.6944
00016	11.40 %	2008	10.00	108.91	9.6962
00016	11.40 %	2008	5.00	108.95	9.6890
00016	11.40 %	2008	5.00	108.92	9.6944
00016	11.40 %	2008	5.00	108.91	9.6962
00016	11.40 %	2008	5.00	108.92	9.6944
00016	11.40 %	2008	5.00	108.90	9.6980
00016	11.40 %	2008	10.00	108.87	9.7034
00016	11.40 %	2008	5.00	108.90	9.6980
00016	11.40 %	2008	5.00	108.86	9.7052
00016	11.40 %	2008	5.00	108.90	9.6980
98023	12.25 %	2008	0.10	109.50	10.3944
99004	12.29 %	2010	5.00	110.90	10.3782
99004	12.29 %	2010	5.00	110.70	10.4109
98015	12.25 %	2010	5.00	110.80	10.4053
98015	12.25 %	2010	10.00	110.80	10.4053
98015	12.25 %	2010	5.00	110.75	10.4132
98015	12.25 %	2010	5.00	110.75	10.4132
98015	12.25 %	2010	5.00	110.78	10.4085
00014	11.30 %	2010	5.00	108.38	9.9044
00014	11.30 %	2010	5.00	108.50	9.8855
00014	11.30 %	2010	5.00	108.45	9.8934
00014	11.30 %	2010	15.00	108.30	9.9170
00014	11.30 %	2010	5.00	108.54	9.8793
00014	11.30 %	2010	5.00	108.40	9.9012
00014	11.30 %	2010	5.00	108.33	9.9122
00014	11.30 %	2010	5.00	108.21	9.9311
00014	11.30 %	2010	5.00	108.40	9.9012
00014	11.30 %	2010	5.00	108.45	9.8934
00014	11.30 %	2010	10.00	108.52	9.8824
00014	11.30 %	2010	0.15	108.47	9.8903
00014	11.30 %	2010	5.00	108.21	9.9311

00014	11.30	%	2010	5.00	108.45	9.8934
00014	11.30	%	2010	5.00	108.22	9.9296
00014	11.30	%	2010	10.00	108.34	9.9107
00014	11.30	%	2010	5.00	108.55	9.8777
00014	11.30	%	2010	10.00	108.35	9.9091
00014	11.30	%	2010	5.00	108.52	9.8824
00014	11.30	%	2010	10.00	108.25	9.9248
00014	11.30	%	2010	5.00	108.30	9.9170
82013	8.75	%	2010	4.50	93.99	9.7126
82013	8.75	%	2010	1.00	94.13	9.6892
99005	12.32	%	2011	15.00	111.20	10.4702
84005	10.25	%	2012	5.00	100.66	10.1454
84005	10.25	%	2012	5.00	100.25	10.2073
00012	11.03	%	2012	5.00	105.50	10.1972
00012	11.03	%	2012	10.00	105.65	10.1755
00012	11.03	%	2012	5.00	105.65	10.1755
00012	11.03	%	2012	5.00	105.65	10.1755
00012	11.03	%	2012	5.00	105.50	10.1972
00012	11.03	%	2012	20.00	105.55	10.1900
00012	11.03	%	2012	5.00	105.57	10.1871
00012	11.03	%	2012	5.00	105.60	10.1827
00012	11.03	%	2012	5.00	105.65	10.1755
00012	11.03	%	2012	5.00	105.55	10.1900
00012	11.03	%	2012	5.00	105.67	10.1726
00012	11.03	%	2012	5.00	105.68	10.1712
00012	11.03	%	2012	10.00	105.70	10.1683
00012	11.03	%	2012	3.00	105.92	10.1365
00012	11.03	%	2012	10.00	105.40	10.2117
98021	12.40	%	2013	10.00	111.80	10.6636
98021	12.40	%	2013	4.50	111.80	10.6636
98021	12.40	%	2013	5.00	111.80	10.6636
98021	12.40	%	2013	5.00	111.80	10.6636
98021	12.40	%	2013	10.00	111.80	10.6636
98021	12.40	%	2013	10.00	111.80	10.6636
98021	12.40	%	2013	5.00	111.80	10.6636
98021	12.40	%	2013	5.00	111.80	10.6636
99020	11.83	%	2014	0.50	108.25	10.6651
99020	11.83	%	2014	6.00	108.60	10.6188
99020	11.83	%	2014	10.00	108.605	10.6182
99020	11.83	%	2014	10.00	108.61	10.6175
99020	11.83	%	2014	10.00	108.65	10.6122
99020	11.83	%	2014	15.00	108.65	10.6122
99020	11.83	%	2014	25.00	108.65	10.6122
99020	11.83	%	2014	15.00	108.65	10.6122
99020	11.83	%	2014	25.00	108.65	10.6122
99020	11.83	%	2014	10.00	108.65	10.6122
99020	11.83	%	2014	5.00	108.60	10.6188
99020	11.83	%	2014	10.00	108.60	10.6188
99020	11.83	%	2014	10.00	108.60	10.6188
00009	10.79	%	2015	1.00	102.72	10.4144
99019	12.30	%	2016	5.00	111.65	10.7290
99019	12.30	%	2016	10.00	111.60	10.7352
99019	12.30	%	2016	0.40	112.00	10.6859
98025	12.60	%	2018	0.085	114.10	10.7929
98025	12.60	%	2018	0.03	113.95	10.8101

00008	10.70 %	2020	0.01	102.20	10.4292
00008	10.70 %	2020	0.11	101.15	10.5558
Contract Date : March 12, 2001					
98013	11.55 %	2001	3.00	100.85	8.5750
97011	11.15 %	2002	5.00	103.11	8.8416
97011	11.15 %	2002	5.00	103.11	8.8416
97011	11.15 %	2002	5.00	103.12	8.8344
97011	11.15 %	2002	5.00	103.12	8.8344
97011	11.15 %	2002	5.00	103.12	8.8344
97011	11.15 %	2002	5.00	103.12	8.8344
97011	11.15 %	2002	5.00	103.12	8.8344
97011	11.15 %	2002	5.00	103.13	8.8271
97011	11.15 %	2002	5.00	103.11	8.8416
97011	11.15 %	2002	5.00	103.14	8.8199
97011	11.15 %	2002	5.00	103.12	8.8344
97011	11.15 %	2002	10.00	103.12	8.8344
94010	11.55 %	2002	25.00	103.98	8.9206
98004	11.10 %	2003	5.00	103.92	8.9745
98004	11.10 %	2003	0.0575	104.20	8.8273
98004	11.10 %	2003	5.00	103.95	8.9587
98004	11.10 %	2003	5.00	103.95	8.9587
97008	11.83 %	2003	10.00	105.71	9.0616
94003	12.50 %	2004	5.00	109.05	9.0177
94003	12.50 %	2004	5.00	109.02	9.0286
94003	12.50 %	2004	5.00	109.01	9.0322
94003	12.50 %	2004	5.00	109.05	9.0177
94003	12.50 %	2004	5.00	109.01	9.0322
94003	12.50 %	2004	5.00	109.04	9.0213
94003	12.50 %	2004	5.00	109.02	9.0286
94003	12.50 %	2004	10.00	108.975	9.0449
94003	12.50 %	2004	5.00	108.95	9.0541
94003	12.50 %	2004	5.00	109.00	9.0358
94003	12.50 %	2004	15.00	108.95	9.0541
94003	12.50 %	2004	5.00	108.96	9.0504
94003	12.50 %	2004	5.00	109.00	9.0358
94003	12.50 %	2004	5.00	109.00	9.0358
94003	12.50 %	2004	5.00	109.00	9.0358
94003	12.50 %	2004	10.00	109.05	9.0177
94003	12.50 %	2004	10.00	109.05	9.0177
94003	12.50 %	2004	5.00	108.96	9.0504
94003	12.50 %	2004	5.00	109.04	9.0213
94003	12.50 %	2004	5.00	109.015	9.0304
94003	12.50 %	2004	5.00	109.00	9.0358
94003	12.50 %	2004	5.00	109.01	9.0322
94003	12.50 %	2004	5.00	109.00	9.0358
94003	12.50 %	2004	5.00	109.01	9.0322
98017	11.95 %	2004	15.00	107.45	9.3121
98017	11.95 %	2004	10.00	107.50	9.2953
98017	11.95 %	2004	15.00	107.50	9.2953
98017	11.95 %	2004	5.00	107.50	9.2953
98017	11.95 %	2004	10.00	107.50	9.2953
98017	11.95 %	2004	5.00	107.50	9.2953
98022	11.98 %	2004	5.00	108.10	9.2117
98022	11.98 %	2004	5.00	108.10	9.2117
98022	11.98 %	2004	5.00	108.10	9.2117

98022	11.98 %	2004	20.00	108.10	9.2117
98022	11.98 %	2004	10.00	108.10	9.2117
98022	11.98 %	2004	5.00	108.10	9.2117
00007	9.90 %	2005	10.00	102.01	9.2948
00007	9.90 %	2005	15.00	102.02	9.2918
00007	9.90 %	2005	5.00	102.00	9.2977
00007	9.90 %	2005	5.00	102.00	9.2977
00007	9.90 %	2005	5.00	102.00	9.2977
00007	9.90 %	2005	5.00	101.96	9.3095
00007	9.90 %	2005	5.00	102.00	9.2977
00007	9.90 %	2005	5.00	102.00	9.2977
00007	9.90 %	2005	15.00	101.98	9.3036
00011	10.20 %	2005	5.00	103.10	9.3070
00011	10.20 %	2005	5.00	103.10	9.3070
97010	11.19 %	2005	0.01	104.00	10.0411
97010	11.19 %	2005	5.00	107.06	9.2038
97010	11.19 %	2005	5.00	107.03	9.2118
97010	11.19 %	2005	5.00	107.00	9.2199
97010	11.19 %	2005	5.00	107.03	9.2118
97010	11.19 %	2005	5.00	107.00	9.2199
97010	11.19 %	2005	20.00	106.99	9.2226
99008	11.68 %	2006	5.00	108.80	9.4535
99008	11.68 %	2006	5.00	108.77	9.4606
86007	11.50 %	2006	16.30	107.62	9.5879
86007	11.50 %	2006	10.00	107.62	9.5879
86007	11.50 %	2006	5.00	107.62	9.5879
00013	11.00 %	2006	5.00	106.60	9.4028
97002	13.05 %	2007	0.01	111.30	10.4921
97002	13.05 %	2007	10.00	112.35	10.2726
98009	11.90 %	2007	5.00	110.31	9.6473
98009	11.90 %	2007	5.00	110.34	9.6412
98009	11.90 %	2007	5.00	110.32	9.6453
98009	11.90 %	2007	5.00	110.26	9.6576
98009	11.90 %	2007	10.00	110.25	9.6596
98009	11.90 %	2007	5.00	110.265	9.6565
98009	11.90 %	2007	10.00	110.63	9.5821
98009	11.90 %	2007	10.00	110.63	9.5821
98009	11.90 %	2007	5.00	110.63	9.5821
98009	11.90 %	2007	10.00	110.33	9.6433
98009	11.90 %	2007	5.00	110.30	9.6494
98009	11.90 %	2007	5.00	110.25	9.6596
98009	11.90 %	2007	5.00	110.33	9.6433
88008	11.50 %	2008	15.00	107.80	9.9500
00016	11.40 %	2008	50.00	109.05	9.6693
00016	11.40 %	2008	50.00	109.055	9.6684
00016	11.40 %	2008	0.60	109.45	9.5973
00016	11.40 %	2008	5.00	109.04	9.6711
00016	11.40 %	2008	5.00	109.10	9.6603
00016	11.40 %	2008	10.00	108.95	9.6874
00016	11.40 %	2008	5.00	109.05	9.6693
00016	11.40 %	2008	5.00	109.01	9.6765
00016	11.40 %	2008	10.00	109.05	9.6693
00016	11.40 %	2008	5.00	109.15	9.6513
00016	11.40 %	2008	5.00	109.10	9.6603
00016	11.40 %	2008	5.00	109.11	9.6585

00016	11.40	%	2008	5.00	109.14	9.6531
00016	11.40	%	2008	5.00	109.13	9.6549
00016	11.40	%	2008	5.00	109.15	9.6513
00016	11.40	%	2008	5.00	109.09	9.6621
00016	11.40	%	2008	5.00	109.07	9.6657
00016	11.40	%	2008	5.00	109.05	9.6693
00016	11.40	%	2008	5.00	109.10	9.6603
00016	11.40	%	2008	10.00	109.04	9.6711
00016	11.40	%	2008	5.00	109.07	9.6657
00016	11.40	%	2008	5.00	108.98	9.6820
00016	11.40	%	2008	5.00	109.09	9.6621
00016	11.40	%	2008	5.00	108.97	9.6838
00016	11.40	%	2008	10.00	109.17	9.6477
00016	11.40	%	2008	5.00	109.15	9.6513
00016	11.40	%	2008	5.00	109.08	9.6639
00016	11.40	%	2008	5.00	109.10	9.6603
00016	11.40	%	2008	10.00	109.10	9.6603
00016	11.40	%	2008	5.00	109.01	9.6765
00016	11.40	%	2008	5.00	108.97	9.6838
00016	11.40	%	2008	5.00	109.15	9.6513
00016	11.40	%	2008	5.00	109.14	9.6531
00016	11.40	%	2008	5.00	109.06	9.6675
00016	11.40	%	2008	5.00	109.06	9.6675
00016	11.40	%	2008	5.00	109.05	9.6693
00016	11.40	%	2008	5.00	109.09	9.6621
00016	11.40	%	2008	5.00	109.10	9.6603
00016	11.40	%	2008	5.00	109.10	9.6603
00016	11.40	%	2008	5.00	109.10	9.6603
00016	11.40	%	2008	5.00	109.15	9.6513
00016	11.40	%	2008	5.00	109.15	9.6513
00016	11.40	%	2008	10.00	109.10	9.6603
00016	11.40	%	2008	10.00	109.10	9.6603
00016	11.40	%	2008	10.00	108.99	9.6802
00016	11.40	%	2008	5.00	109.12	9.6567
00016	11.40	%	2008	10.00	109.06	9.6675
00016	11.40	%	2008	5.00	109.07	9.6657
00016	11.40	%	2008	5.00	109.08	9.6639
00016	11.40	%	2008	10.00	109.00	9.6784
00016	11.40	%	2008	5.00	109.04	9.6711
00016	11.40	%	2008	5.00	109.08	9.6639
00016	11.40	%	2008	5.00	109.05	9.6693
00016	11.40	%	2008	5.00	109.10	9.6603
00016	11.40	%	2008	5.00	109.05	9.6693
00016	11.40	%	2008	5.00	109.10	9.6603
00016	11.40	%	2008	5.00	109.05	9.6693
98023	12.25	%	2008	4.00	111.65	10.0022
99004	12.29	%	2010	10.00	110.75	10.4015
99004	12.29	%	2010	20.00	110.70	10.4096
98015	12.25	%	2010	10.00	110.65	10.4281
00014	11.30	%	2010	60.00	108.65	9.8611
00014	11.30	%	2010	60.00	108.655	9.8603
00014	11.30	%	2010	5.00	108.70	9.8533
00014	11.30	%	2010	5.00	108.725	9.8494
00014	11.30	%	2010	5.00	108.71	9.8517
00014	11.30	%	2010	5.00	108.73	9.8486

00014	11.30	%	2010	5.00	108.76	9.8439
00014	11.30	%	2010	5.00	108.65	9.8611
00014	11.30	%	2010	5.00	108.75	9.8454
00014	11.30	%	2010	5.00	108.75	9.8454
00014	11.30	%	2010	5.00	108.75	9.8454
00014	11.30	%	2010	5.00	108.75	9.8454
00014	11.30	%	2010	5.00	108.75	9.8454
00014	11.30	%	2010	5.00	108.65	9.8611
00014	11.30	%	2010	5.00	108.75	9.8454
00014	11.30	%	2010	5.00	108.65	9.8611
00014	11.30	%	2010	5.00	108.68	9.8564
00014	11.30	%	2010	5.00	108.70	9.8533
00014	11.30	%	2010	5.00	108.625	9.8650
00014	11.30	%	2010	5.00	108.60	9.8689
00014	11.30	%	2010	5.00	108.70	9.8533
00014	11.30	%	2010	5.00	108.72	9.8501
00014	11.30	%	2010	5.00	108.74	9.8470
00014	11.30	%	2010	5.00	108.69	9.8548
00014	11.30	%	2010	5.00	108.60	9.8689
00014	11.30	%	2010	5.00	108.69	9.8548
00014	11.30	%	2010	5.00	108.71	9.8517
00014	11.30	%	2010	5.00	108.66	9.8595
00014	11.30	%	2010	10.00	108.65	9.8611
00014	11.30	%	2010	5.00	108.79	9.8392
00014	11.30	%	2010	5.00	108.79	9.8392
00014	11.30	%	2010	5.00	108.79	9.8392
00014	11.30	%	2010	5.00	108.79	9.8392
00014	11.30	%	2010	5.00	108.70	9.8533
00014	11.30	%	2010	5.00	108.70	9.8533
00014	11.30	%	2010	5.00	108.75	9.8454
00014	11.30	%	2010	5.00	108.69	9.8548
00014	11.30	%	2010	5.00	108.70	9.8533
00014	11.30	%	2010	5.00	108.68	9.8564
00014	11.30	%	2010	5.00	108.66	9.8595
00014	11.30	%	2010	5.00	108.70	9.8533
00014	11.30	%	2010	5.00	108.76	9.8439
99005	12.32	%	2011	5.00	111.00	10.4998
99005	12.32	%	2011	5.00	111.10	10.4845
99005	12.32	%	2011	5.00	111.10	10.4845
99005	12.32	%	2011	5.00	111.00	10.4998
00017	11.50	%	2011	6.00	108.40	10.1875
00017	11.50	%	2011	5.00	108.40	10.1875
00017	11.50	%	2011	5.00	108.40	10.1875
00017	11.50	%	2011	5.00	108.40	10.1875
00012	11.03	%	2012	0.50	105.40	10.2113
00012	11.03	%	2012	5.00	105.73	10.1635
00012	11.03	%	2012	5.00	105.60	10.1823
00012	11.03	%	2012	5.00	105.78	10.1562
00012	11.03	%	2012	5.00	105.66	10.1736
00012	11.03	%	2012	5.00	105.75	10.1606
00012	11.03	%	2012	5.00	105.75	10.1606
00012	11.03	%	2012	5.00	105.75	10.1606
00012	11.03	%	2012	10.00	105.75	10.1606
00012	11.03	%	2012	5.00	105.79	10.1548
00012	11.03	%	2012	0.20	105.60	10.1823
00012	11.03	%	2012	10.00	105.795	10.1541

00012	11.03 %	2012	5.00	105.80	10.1533
00012	11.03 %	2012	5.00	105.72	10.1649
00012	11.03 %	2012	5.00	105.70	10.1678
00012	11.03 %	2012	5.00	105.70	10.1678
99020	11.83 %	2014	5.00	108.65	10.6120
99020	11.83 %	2014	1.00	108.55	10.6252
01001	10.47 %	2015	1.57	101.25	10.2965
01001	10.47 %	2015	5.00	101.21	10.3020
01001	10.47 %	2015	5.00	101.15	10.3101
01001	10.47 %	2015	5.00	101.20	10.3033
00015	11.43 %	2015	25.00	106.00	10.6050
00015	11.43 %	2015	25.00	105.90	10.6181
99019	12.30 %	2016	10.00	111.80	10.7101
99019	12.30 %	2016	5.00	111.90	10.6978
99019	12.30 %	2016	5.00	111.90	10.6978
99019	12.30 %	2016	5.00	111.75	10.7163
99019	12.30 %	2016	25.00	111.85	10.7040
99019	12.30 %	2016	10.00	111.75	10.7163
99019	12.30 %	2016	10.00	111.75	10.7163
99019	12.30 %	2016	5.00	111.80	10.7101
99019	12.30 %	2016	10.00	111.75	10.7163
98025	12.60 %	2018	2.90	114.51	10.7457
Total			2683.1875		
B. State Government Securities					
Contract Date : March 09, 2001					
86201	11.00% ANDHRA PRADESH				
	S.D. 2001	5.10	100.85	9.1302	
86218	11.00% TAMIL NADU 2001	4.50	100.85	9.1302	
00261	12.00% TAMIL NADU SDL				
	2010	0.05	108.00	10.6429	
Total			9.65		
C. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : March 09, 2001					
19/03/2001		3.00	99.8659	4.8878	
19/03/2001		10.00	99.8612	5.0593	
Contract Date : March 12, 2001					
19/03/2001		2.00	99.8698	6.7792	
19/03/2001		2.00	99.8650	7.0295	
19/03/2001		0.0425	99.8659	6.9826	
26/03/2001		25.00	99.7608	6.2341	
Total			42.0425		
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : March 09, 2001					
16/04/2001		0.25	99.2860	6.8886	
16/04/2001		0.08	99.2860	6.8886	
Contract Date : March 12, 2001					
16/04/2001		0.0075	99.2860	7.4790	
30/04/2001		0.3142	98.9703	7.7288	
28/05/2001		20.00	98.3505	7.9284	
04/06/2001		20.00	98.1922	7.9780	
Total			40.6517		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 09, 2001

DD/MM/YYYY	Amount	Price	Repo Rate
30/08/2001	3.00	96.2788	8.0855

Contract Date : March 12, 2001

15/03/2001	1.00	99.9376	7.5759
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10/05/2001	5.00	98.7076	8.0778
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21/06/2001	5.00	97.8342	7.9783
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05/07/2001	2.50	97.5264	8.0281
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30/08/2001	25.00	96.3135	8.1476
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Total	41.50		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 09, 2001

03/05/2001	25.00	98.8870	7.4489
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21/02/2002	10.00	92.4055	8.5719
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21/02/2002	10.00	92.4055	8.5719
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Contract Date : March 12, 2001

22/03/2001	3.00	99.8059	7.0790
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05/04/2001	0.0425	99.5093	7.4790
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19/04/2001	17.00	99.1996	7.7289
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03/05/2001	20.00	98.8870	7.8787
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31/05/2001	20.00	98.2916	7.9083
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04/10/2001	5.00	100.0000	0.0000
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15/11/2001	10.00	100.0000	0.0000
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29/11/2001	1.70	94.2495	8.4767
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13/12/2001	30.00	100.0000	0.0000
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10/01/2002	5.00	93.2943	8.6063
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07/02/2002	5.00	92.7326	8.5923
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21/02/2002	10.00	92.4217	8.6263
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07/03/2002	15.00	92.1391	8.6264
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Total	186.7425		
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 II. REPO Transactions *
 (Other than with RBI)

Loan Code	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						
97011	11.15 %	2002	5.00	103.05	7.40	15
98013	11.55 %	2001	20.00	100.80	7.40	4
97009	10.85 %	2001	30.00	100.75	7.25	1
94009	11.75 %	2001	50.00	101.20	7.25	1
94009	11.75 %	2001	25.00	101.32	7.30	12
94009	11.75 %	2001	25.00	101.32	7.30	12
94009	11.75 %	2001	25.00	101.32	7.30	12
94009	11.75 %	2001	25.00	101.32	7.30	12
94009	11.75 %	2001	100.00	101.30	7.75	12
94009	11.75 %	2001	20.00	101.30	7.40	4
94009	11.75 %	2001	150.00	101.30	7.15	1
97008	11.83 %	2003	90.00	105.70	7.75	12
98022	11.98 %	2004	170.00	108.10	7.75	12

00016	11.40 %	2008	20.00	109.08	7.25	1
00014	11.30 %	2010	25.00	108.70	7.05	1
00017	11.50 %	2011	25.00	108.40	7.05	1
00012	11.03 %	2012	25.00	105.60	7.10	1
Total			830.00			

B. State Government Securities

NIL

C. Treasury Bills

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

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

05/04/2001	60.00	99.4930	7.05	1
19/04/2001	40.00	99.1996	7.05	1
18/05/2001	27.00	98.5438	7.35	1
18/05/2001	27.00	98.5438	7.35	1

Total 154.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 12 March 2001

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