

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 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 14, 2001				
00016	11.40 % 2008	5.00	107.52	9.9471
01001	10.47 % 2015	10.00	99.90	10.4811
01001	10.47 % 2015	5.00	99.95	10.4742
01001	10.47 % 2015	5.00	99.97	10.4715
01001	10.47 % 2015	5.00	99.95	10.4742
Contract Date : March 15, 2001				
96007	13.75 % 2001	5.00	100.91	8.7431
97011	11.15 % 2002	10.00	102.88	8.9961
98004	11.10 % 2003	0.40	104.25	8.7936
94003	12.50 % 2004	5.00	108.45	9.2300
94003	12.50 % 2004	5.00	108.45	9.2300
94003	12.50 % 2004	10.00	108.56	9.1897
94003	12.50 % 2004	5.00	108.52	9.2043
94003	12.50 % 2004	5.00	108.50	9.2117
94003	12.50 % 2004	5.00	108.42	9.2410
94003	12.50 % 2004	5.00	108.47	9.2227
94003	12.50 % 2004	10.00	108.48	9.2190
94003	12.50 % 2004	5.00	108.55	9.1933
94003	12.50 % 2004	5.00	108.42	9.2410
94003	12.50 % 2004	5.00	108.48	9.2190
94003	12.50 % 2004	5.00	108.50	9.2117
94003	12.50 % 2004	5.00	108.48	9.2190
94003	12.50 % 2004	5.00	108.42	9.2410
94003	12.50 % 2004	5.00	108.45	9.2300
94003	12.50 % 2004	5.00	108.53	9.2007
98022	11.98 % 2004	5.00	107.60	9.3690
98022	11.98 % 2004	5.00	107.60	9.3690
98022	11.98 % 2004	5.00	107.62	9.3625
86013	11.30 % 2004	3.00	104.70	9.7196
97010	11.19 % 2005	5.00	106.20	9.4331
97010	11.19 % 2005	5.00	106.20	9.4331
97010	11.19 % 2005	5.00	106.20	9.4331
97010	11.19 % 2005	5.00	106.26	9.4168
97010	11.19 % 2005	5.00	106.27	9.4140
00013	11.00 % 2006	20.00	105.40	9.6807
92003	12.50 % 2007	19.86	109.85	10.2663
98009	11.90 % 2007	10.00	109.40	9.8323
98009	11.90 % 2007	5.00	109.05	9.9048
98009	11.90 % 2007	10.00	109.40	9.8323
98009	11.90 % 2007	5.00	109.40	9.8323
98009	11.90 % 2007	10.00	109.00	9.9152

98009	11.90 %	2007	5.00	109.40	9.8323
98009	11.90 %	2007	5.00	109.40	9.8323
98009	11.90 %	2007	5.00	109.40	9.8323
98009	11.90 %	2007	5.00	109.20	9.8737
98009	11.90 %	2007	5.00	109.15	9.8841
98009	11.90 %	2007	5.00	109.15	9.8841
98009	11.90 %	2007	5.00	109.15	9.8841
98009	11.90 %	2007	5.00	109.45	9.8220
84002	9.50 %	2008	0.50	97.90	9.9235
00016	11.40 %	2008	5.00	108.10	9.8403
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	107.90	9.8769
00016	11.40 %	2008	5.00	107.90	9.8769
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	108.25	9.8129
00016	11.40 %	2008	5.00	107.90	9.8769
00016	11.40 %	2008	5.00	107.90	9.8769
00016	11.40 %	2008	5.00	107.90	9.8769
00016	11.40 %	2008	5.00	108.00	9.8585
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	108.15	9.8311
00016	11.40 %	2008	5.00	107.97	9.8640
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	108.10	9.8403
00016	11.40 %	2008	5.00	108.05	9.8494
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	108.04	9.8512
00016	11.40 %	2008	5.00	108.10	9.8403
00016	11.40 %	2008	5.00	107.80	9.8952
00016	11.40 %	2008	5.00	108.00	9.8585
00016	11.40 %	2008	5.00	108.00	9.8585
00016	11.40 %	2008	5.00	108.01	9.8567
00016	11.40 %	2008	5.00	108.20	9.8220
00016	11.40 %	2008	10.00	107.97	9.8640
00016	11.40 %	2008	5.00	108.05	9.8494
00016	11.40 %	2008	5.00	107.86	9.8842
00016	11.40 %	2008	5.00	107.80	9.8952
00016	11.40 %	2008	5.00	108.20	9.8220
00016	11.40 %	2008	5.00	108.25	9.8129
00016	11.40 %	2008	5.00	108.20	9.8220
00016	11.40 %	2008	5.00	107.95	9.8677
00016	11.40 %	2008	5.00	108.20	9.8220
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	107.88	9.8805
00016	11.40 %	2008	5.00	108.25	9.8129
00016	11.40 %	2008	5.00	108.05	9.8494
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	108.00	9.8585
00016	11.40 %	2008	5.00	108.10	9.8403
00016	11.40 %	2008	10.00	107.85	9.8860
00016	11.40 %	2008	5.00	107.85	9.8860
00016	11.40 %	2008	5.00	108.20	9.8220
00016	11.40 %	2008	5.00	107.95	9.8677
00016	11.40 %	2008	5.00	108.20	9.8220
00016	11.40 %	2008	5.00	108.15	9.8311
00016	11.40 %	2008	5.00	108.20	9.8220
00016	11.40 %	2008	5.00	107.85	9.8860

00016	11.40	%	2008	5.00	107.87	9.8823
00016	11.40	%	2008	10.00	107.90	9.8769
00016	11.40	%	2008	5.00	107.85	9.8860
00016	11.40	%	2008	5.00	107.90	9.8769
00016	11.40	%	2008	5.00	107.90	9.8769
00016	11.40	%	2008	10.00	107.90	9.8769
00016	11.40	%	2008	5.00	108.15	9.8311
00016	11.40	%	2008	5.00	107.75	9.9043
00016	11.40	%	2008	5.00	107.78	9.8988
00016	11.40	%	2008	5.00	107.90	9.8769
00016	11.40	%	2008	5.00	107.90	9.8769
00016	11.40	%	2008	5.00	107.90	9.8769
00016	11.40	%	2008	5.00	108.20	9.8220
00016	11.40	%	2008	5.00	108.05	9.8494
00016	11.40	%	2008	5.00	107.95	9.8677
00016	11.40	%	2008	5.00	107.94	9.8695
00016	11.40	%	2008	5.00	107.95	9.8677
00016	11.40	%	2008	5.00	107.95	9.8677
00016	11.40	%	2008	5.00	107.95	9.8677
00016	11.40	%	2008	5.00	107.97	9.8640
00016	11.40	%	2008	5.00	108.00	9.8585
00016	11.40	%	2008	20.00	108.00	9.8585
00016	11.40	%	2008	5.00	108.00	9.8585
00016	11.40	%	2008	5.00	108.10	9.8403
98023	12.25	%	2008	1.70	110.30	10.2443
89009	11.50	%	2009	0.22	106.30	10.3332
99004	12.29	%	2010	1.00	110.30	10.4740
98015	12.25	%	2010	5.00	110.00	10.5308
98015	12.25	%	2010	10.00	110.05	10.5228
98015	12.25	%	2010	0.45	110.25	10.4908
00014	11.30	%	2010	5.00	107.10	10.1055
00014	11.30	%	2010	5.00	107.40	10.0577
00014	11.30	%	2010	5.00	107.39	10.0593
00014	11.30	%	2010	5.00	107.26	10.0800
00014	11.30	%	2010	5.00	107.40	10.0577
00014	11.30	%	2010	5.00	107.35	10.0656
00014	11.30	%	2010	5.00	107.35	10.0656
00014	11.30	%	2010	5.00	107.40	10.0577
00014	11.30	%	2010	5.00	107.36	10.0640
00014	11.30	%	2010	5.00	107.44	10.0513
00014	11.30	%	2010	5.00	107.40	10.0577
00014	11.30	%	2010	5.00	107.38	10.0609
00014	11.30	%	2010	20.00	107.40	10.0577
00014	11.30	%	2010	5.00	107.65	10.0179
00014	11.30	%	2010	5.00	107.70	10.0100
00014	11.30	%	2010	5.00	107.40	10.0577
00014	11.30	%	2010	5.00	107.75	10.0021
00014	11.30	%	2010	5.00	107.35	10.0656
00014	11.30	%	2010	5.00	107.55	10.0338
00014	11.30	%	2010	5.00	107.75	10.0021
00014	11.30	%	2010	5.00	107.50	10.0418
00014	11.30	%	2010	5.00	107.35	10.0656
00014	11.30	%	2010	5.00	107.75	10.0021
00014	11.30	%	2010	5.00	107.40	10.0577
00014	11.30	%	2010	5.00	107.45	10.0497
00014	11.30	%	2010	5.00	107.45	10.0497
00014	11.30	%	2010	5.00	107.55	10.0338

00014	11.30 %	2010	5.00	107.45	10.0497
00014	11.30 %	2010	5.00	107.75	10.0021
00014	11.30 %	2010	5.00	107.75	10.0021
00014	11.30 %	2010	5.00	107.35	10.0656
00014	11.30 %	2010	5.00	107.40	10.0577
00014	11.30 %	2010	5.00	107.43	10.0529
00014	11.30 %	2010	5.00	107.44	10.0513
00014	11.30 %	2010	10.00	107.43	10.0529
00014	11.30 %	2010	5.00	107.45	10.0497
00014	11.30 %	2010	5.00	107.45	10.0497
00014	11.30 %	2010	5.00	107.45	10.0497
00014	11.30 %	2010	5.00	107.78	9.9973
00014	11.30 %	2010	5.00	107.40	10.0577
00014	11.30 %	2010	5.00	107.45	10.0497
00010	10.95 %	2011	1.25	104.28	10.2585
00017	11.50 %	2011	5.00	106.74	10.4337
00017	11.50 %	2011	5.00	106.74	10.4337
00017	11.50 %	2011	5.00	106.66	10.4458
84005	10.25 %	2012	1.00	99.20	10.3675
00012	11.03 %	2012	5.00	104.30	10.3718
00012	11.03 %	2012	1.00	104.20	10.3866
00012	11.03 %	2012	5.00	104.35	10.3645
00012	11.03 %	2012	5.00	104.40	10.3571
00012	11.03 %	2012	1.00	103.90	10.4310
00012	11.03 %	2012	0.05	104.60	10.3277
84010	10.50 %	2014	1.00	100.25	10.4617
84010	10.50 %	2014	1.00	99.65	10.5455
84010	10.50 %	2014	1.00	99.10	10.6229
99020	11.83 %	2014	0.25	107.00	10.8318
01001	10.47 %	2015	0.06	101.25	10.2963
85007	11.50 %	2015	5.00	104.05	10.9268
00015	11.43 %	2015	0.23	106.68	10.5159
00015	11.43 %	2015	0.55	105.10	10.7234
00015	11.43 %	2015	0.05	105.50	10.6704
00015	11.43 %	2015	6.50	104.25	10.8369
00015	11.43 %	2015	5.00	104.85	10.7566
00015	11.43 %	2015	5.00	104.87	10.7539
99019	12.30 %	2016	0.02	111.50	10.7468
99019	12.30 %	2016	1.00	110.50	10.8713
98025	12.60 %	2018	5.00	113.25	10.8908
98025	12.60 %	2018	5.00	113.38	10.8757
00008	10.70 %	2020	1.00	99.41	10.7706
00008	10.70 %	2020	3.00	101.15	10.5560
Contract Date : March 16, 2001					
94009	11.75 %	2001	2.50	101.17	8.9582
94009	11.75 %	2001	25.00	101.18	8.9350
94009	11.75 %	2001	25.00	101.15	9.0047
94009	11.75 %	2001	25.00	101.16	8.9814
97004	12.69 %	2002	25.00	103.725	9.1752
97011	11.15 %	2002	5.00	102.82	9.0358
97011	11.15 %	2002	5.00	102.82	9.0358
97011	11.15 %	2002	10.00	102.84	9.0212
97011	11.15 %	2002	25.00	102.905	8.9736
97011	11.15 %	2002	10.00	102.82	9.0358
97011	11.15 %	2002	5.00	102.82	9.0358
97011	11.15 %	2002	5.00	102.82	9.0358
98004	11.10 %	2003	5.00	103.75	9.0553

98004	11.10	%	2003	5.00	103.58	9.1455
98004	11.10	%	2003	5.00	103.55	9.1615
98004	11.10	%	2003	5.00	103.54	9.1668
98004	11.10	%	2003	5.00	103.55	9.1615
98004	11.10	%	2003	5.00	103.57	9.1509
98004	11.10	%	2003	5.00	103.60	9.1349
98004	11.10	%	2003	5.00	103.60	9.1349
98004	11.10	%	2003	5.00	103.58	9.1455
98004	11.10	%	2003	5.00	103.57	9.1509
98004	11.10	%	2003	5.00	103.56	9.1562
98004	11.10	%	2003	5.00	103.56	9.1562
98004	11.10	%	2003	5.00	103.53	9.1721
98004	11.10	%	2003	10.00	103.55	9.1615
98004	11.10	%	2003	5.00	103.54	9.1668
98004	11.10	%	2003	5.00	103.55	9.1615
94003	12.50	%	2004	10.00	108.45	9.2278
94003	12.50	%	2004	5.00	108.43	9.2351
94003	12.50	%	2004	5.00	108.45	9.2278
94003	12.50	%	2004	5.00	108.45	9.2278
94003	12.50	%	2004	5.00	108.50	9.2094
94003	12.50	%	2004	5.00	108.48	9.2168
94003	12.50	%	2004	5.00	108.51	9.2058
94003	12.50	%	2004	5.00	108.44	9.2315
94003	12.50	%	2004	5.00	108.45	9.2278
94003	12.50	%	2004	5.00	108.43	9.2351
94003	12.50	%	2004	5.00	108.495	9.2113
94003	12.50	%	2004	5.00	108.52	9.2021
94003	12.50	%	2004	5.00	108.45	9.2278
94003	12.50	%	2004	5.00	108.45	9.2278
94003	12.50	%	2004	5.00	108.50	9.2094
98022	11.98	%	2004	5.00	107.62	9.3606
98022	11.98	%	2004	5.00	107.59	9.3704
00007	9.90	%	2005	5.00	101.40	9.4745
00007	9.90	%	2005	5.00	101.40	9.4745
95006	14.00	%	2005	0.04	116.00	9.3228
00011	10.20	%	2005	5.00	102.57	9.4542
00011	10.20	%	2005	5.00	102.57	9.4542
97010	11.19	%	2005	10.00	106.21	9.4294
97010	11.19	%	2005	5.00	106.17	9.4402
97010	11.19	%	2005	5.00	106.22	9.4266
97010	11.19	%	2005	5.00	106.22	9.4266
97010	11.19	%	2005	5.00	106.20	9.4321
99008	11.68	%	2006	5.00	107.85	9.6793
99008	11.68	%	2006	5.00	107.80	9.6914
99008	11.68	%	2006	5.00	107.97	9.6502
99008	11.68	%	2006	20.00	107.92	9.6623
99008	11.68	%	2006	5.00	107.89	9.6696
99008	11.68	%	2006	5.00	107.99	9.6454
99008	11.68	%	2006	15.00	107.92	9.6623
99008	11.68	%	2006	5.00	108.00	9.6430
99008	11.68	%	2006	5.00	108.00	9.6430
99008	11.68	%	2006	5.00	107.79	9.6938
99008	11.68	%	2006	10.00	107.85	9.6793
98005	11.75	%	2006	10.00	108.00	9.7137
98005	11.75	%	2006	5.00	108.07	9.6968
98005	11.75	%	2006	15.00	108.02	9.7089
98005	11.75	%	2006	20.00	108.02	9.7089

98005	11.75 %	2006	20.00	107.98	9.7186
98005	11.75 %	2006	10.00	108.01	9.7113
86007	11.50 %	2006	25.00	106.80	9.7818
00013	11.00 %	2006	10.00	105.75	9.5980
00013	11.00 %	2006	10.00	105.70	9.6097
00013	11.00 %	2006	20.00	105.20	9.7272
98009	11.90 %	2007	5.00	109.40	9.8317
84002	9.50 %	2008	2.00	98.10	9.8824
84002	9.50 %	2008	0.50	98.80	9.7394
98007	12.00 %	2008	5.00	108.50	10.2827
88008	11.50 %	2008	25.00	107.09	10.0829
00016	11.40 %	2008	5.00	108.00	9.8581
00016	11.40 %	2008	5.00	108.04	9.8507
00016	11.40 %	2008	5.00	108.09	9.8416
00016	11.40 %	2008	5.00	108.04	9.8507
00016	11.40 %	2008	5.00	108.10	9.8398
00016	11.40 %	2008	5.00	108.02	9.8544
00016	11.40 %	2008	5.00	108.03	9.8526
00016	11.40 %	2008	5.00	108.08	9.8434
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.13	9.8343
00016	11.40 %	2008	5.00	108.15	9.8306
00016	11.40 %	2008	5.00	108.15	9.8306
00016	11.40 %	2008	5.00	108.09	9.8416
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.03	9.8526
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.15	9.8306
00016	11.40 %	2008	5.00	108.20	9.8215
00016	11.40 %	2008	5.00	108.10	9.8398
00016	11.40 %	2008	5.00	108.17	9.8270
00016	11.40 %	2008	25.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.23	9.8160
00016	11.40 %	2008	5.00	108.25	9.8124
00016	11.40 %	2008	10.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.03	9.8526
00016	11.40 %	2008	5.00	108.25	9.8124
00016	11.40 %	2008	5.00	108.10	9.8398
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.04	9.8507
00016	11.40 %	2008	5.00	108.02	9.8544
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.23	9.8160
00016	11.40 %	2008	5.00	108.25	9.8124
00016	11.40 %	2008	5.00	108.10	9.8398
00016	11.40 %	2008	5.00	108.00	9.8581
00016	11.40 %	2008	5.00	108.02	9.8544
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	10.00	108.04	9.8507
00016	11.40 %	2008	5.00	108.25	9.8124
00016	11.40 %	2008	5.00	108.25	9.8124
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.03	9.8526
00016	11.40 %	2008	5.00	108.15	9.8306
00016	11.40 %	2008	5.00	108.05	9.8489
00016	11.40 %	2008	5.00	108.23	9.8160

00016	11.40 %	2008	5.00	108.13	9.8343
00016	11.40 %	2008	5.00	108.03	9.8526
99004	12.29 %	2010	10.00	109.75	10.5643
00014	11.30 %	2010	5.00	107.60	10.0256
00014	11.30 %	2010	5.00	107.50	10.0415
00014	11.30 %	2010	5.00	107.58	10.0288
00014	11.30 %	2010	5.00	107.56	10.0319
00014	11.30 %	2010	5.00	107.56	10.0319
00014	11.30 %	2010	5.00	107.70	10.0097
00014	11.30 %	2010	30.00	107.58	10.0288
00014	11.30 %	2010	5.00	107.75	10.0018
00014	11.30 %	2010	5.00	107.60	10.0256
00014	11.30 %	2010	5.00	107.60	10.0256
00014	11.30 %	2010	5.00	107.55	10.0335
00014	11.30 %	2010	5.00	107.80	9.9939
00014	11.30 %	2010	5.00	107.55	10.0335
00014	11.30 %	2010	5.00	107.75	10.0018
00014	11.30 %	2010	5.00	107.55	10.0335
00014	11.30 %	2010	25.00	107.60	10.0256
00014	11.30 %	2010	5.00	107.80	9.9939
00014	11.30 %	2010	10.00	107.70	10.0097
00014	11.30 %	2010	5.00	107.60	10.0256
00014	11.30 %	2010	10.00	107.59	10.0272
00014	11.30 %	2010	10.00	107.60	10.0256
00014	11.30 %	2010	5.00	107.59	10.0272
00014	11.30 %	2010	5.00	107.80	9.9939
00014	11.30 %	2010	5.00	107.70	10.0097
00017	11.50 %	2011	5.00	106.87	10.4141
00017	11.50 %	2011	5.00	106.87	10.4141
00017	11.50 %	2011	5.00	106.90	10.4096
00017	11.50 %	2011	5.00	106.74	10.4336
00012	11.03 %	2012	5.00	104.60	10.3276
00012	11.03 %	2012	5.00	104.55	10.3349
00012	11.03 %	2012	5.00	104.50	10.3423
00012	11.03 %	2012	5.00	104.50	10.3423
00012	11.03 %	2012	5.00	104.50	10.3423
00012	11.03 %	2012	5.00	104.64	10.3217
00012	11.03 %	2012	5.00	104.60	10.3276
00012	11.03 %	2012	5.00	104.50	10.3423
00012	11.03 %	2012	5.00	104.50	10.3423
00012	11.03 %	2012	5.00	104.50	10.3423
84010	10.50 %	2014	1.20	99.60	10.5526
99019	12.30 %	2016	5.00	110.90	10.8212
00008	10.70 %	2020	1.00	101.15	10.5561
00008	10.70 %	2020	0.50	99.75	10.7282
00008	10.70 %	2020	1.00	99.85	10.7158
Total			2210.83		

B. State Government Securities

Contract Date : March 15, 2001

95213	14.00% MAHARASHTRA S.D.L.			
	2005	0.045	108.00	11.5234
97263	12.30% UTTAR PRADESH SDL			
	2007	1.435	106.00	10.9886
88213	11.50% MAHARASHTRA S.D.			
	2008	0.0203	104.25	10.6571
90208	11.50% MAHARASHTRA S.D.			

2010	0.0125	103.25	10.9311
01206 10.82% KARNATAKA SDL.2011	0.10	101.75	10.5265
Total	1.6128		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 16, 2001			
19/03/2001	7.60	99.9450	6.6770
26/03/2001	4.285	99.8304	6.1839
Total	11.885		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 15, 2001			
16/04/2001	0.0525	99.3796	7.1011
Contract Date : March 16, 2001			
02/04/2001	5.00	99.6473	7.5787
09/04/2001	11.00	99.4930	7.7287
16/04/2001	0.0325	99.3796	7.3302
07/05/2001	1.65	98.8731	7.9782
14/05/2001	3.00	98.7076	8.0778
Total	20.735		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 16, 2001			
02/08/2001	3.00	96.8359	8.5566
16/08/2001	3.00	96.5283	8.5565
Total	6.00		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 15, 2001			
21/02/2002	15.00	92.3187	8.8298
Contract Date : March 16, 2001			
22/03/2001	5.00	99.8564	8.7243
23/08/2001	10.00	96.3834	8.5365
23/08/2001	10.00	96.3915	8.5167
10/01/2002	10.00	93.2621	8.7660
24/01/2002	10.00	92.9624	8.7758
07/02/2002	5.00	92.6793	8.7659
07/02/2002	5.00	92.6330	8.8258
07/02/2002	1.00	92.7102	8.7260
07/02/2002	10.00	92.6330	8.8258
21/02/2002	0.40	92.5027	8.6263
Total	81.40		

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					
97010	11.19 % 2005	5.00	100.00	11.00	2

98013	11.55 %	2001	20.00	100.73	9.15	3
94009	11.75 %	2001	5.00	100.00	10.25	1
94009	11.75 %	2001	20.00	101.18	9.15	3
00011	10.20 %	2005	5.00	102.25	9.40	3
00011	10.20 %	2005	5.00	102.25	9.40	3
99004	12.29 %	2010	10.00	100.00	10.25	1
98025	12.60 %	2018(ON TAP)	10.00	100.00	10.25	1
00008	10.70 %	2020	5.11	100.00	9.10	3
Total			85.11			

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)

07/02/2002	25.00	92.6330	8.50	3
Total	25.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 March 2001