

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 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 14, 2001			
11.03 % 2012	2.00	103.70	10.4648
10.47 % 2015	15.00	100.29	10.4299
Contract Date : February 15, 2001			
12.08 % 2001	0.245	100.172	10.4525
11.55 % 2001	0.75	100.83	9.2162
6.50 % 2002	10.00	95.25	9.6368
11.10 % 2003	20.00	102.90	9.5583
12.50 % 2004	10.00	107.44	9.6606
12.50 % 2004	5.00	107.44	9.6606
12.50 % 2004	10.00	107.44	9.6606
12.50 % 2004	10.00	107.44	9.6606
12.50 % 2004	10.00	107.40	9.6751
12.50 % 2004	10.00	107.40	9.6751
12.50 % 2004	5.00	107.44	9.6606
12.50 % 2004	10.00	107.40	9.6751
12.59 % 2004	5.00	107.25	9.9738
12.59 % 2004	5.00	107.25	9.9738
12.59 % 2004	45.00	107.00	10.0957
12.59 % 2004	5.00	107.05	10.0425
9.90 % 2005	0.25	100.85	9.6404
9.90 % 2005	5.00	100.00	9.8917
14.00 % 2005	0.07	114.15	9.8807
11.25 % 2005	10.00	105.10	9.7665
11.75 % 2006	5.00	106.75	10.0364
11.75 % 2006	5.00	106.70	10.0485
11.75 % 2006	25.00	106.75	10.0364
12.22 % 2008	1.00	105.90	11.0337
11.40 % 2008	5.00	106.655	10.1156
11.40 % 2008	5.00	106.53	10.1387
11.40 % 2008	5.00	106.67	10.1128
11.40 % 2008	5.00	106.66	10.1147
11.40 % 2008	5.00	106.65	10.1165
11.40 % 2008	5.00	106.69	10.1091
11.40 % 2008	5.00	106.53	10.1387
11.40 % 2008	5.00	106.65	10.1165
11.40 % 2008	5.00	106.66	10.1147
11.40 % 2008	10.00	106.50	10.1442
11.40 % 2008	25.00	106.67	10.1128
11.40 % 2008	5.00	106.655	10.1156
11.40 % 2008	10.00	106.50	10.1442

11.40 %	2008	10.00	106.50	10.1442
11.40 %	2008	10.00	106.65	10.1165
11.40 %	2008	5.00	106.58	10.1294
11.40 %	2008	5.00	106.66	10.1147
11.40 %	2008	5.00	106.58	10.1294
11.40 %	2008	5.00	106.65	10.1165
11.99 %	2009	5.00	109.05	10.3149
11.99 %	2009	5.00	109.05	10.3149
11.50 %	2009	50.00	105.30	10.5165
11.50 %	2009	50.00	105.30	10.5165
11.50 %	2010	10.00	105.00	10.6356
11.50 %	2010	50.00	105.00	10.6356
11.50 %	2010	50.00	105.00	10.6356
11.30 %	2010	10.00	106.25	10.2500
11.30 %	2010	5.00	105.96	10.2967
11.30 %	2010	5.00	106.02	10.2870
11.30 %	2010	5.00	105.96	10.2967
11.30 %	2010	10.00	106.05	10.2822
11.30 %	2010	5.00	105.82	10.3193
11.30 %	2010	5.00	106.25	10.2500
11.30 %	2010	10.00	105.80	10.3226
11.30 %	2010	5.00	105.80	10.3226
11.30 %	2010	5.00	105.91	10.3048
11.30 %	2010	5.00	105.95	10.2983
11.30 %	2010	5.00	105.95	10.2983
11.30 %	2010	5.00	105.97	10.2951
11.30 %	2010	10.00	105.98	10.2935
11.30 %	2010	5.00	105.90	10.3064
11.30 %	2010	5.00	105.85	10.3145
11.30 %	2010	5.00	105.95	10.2983
11.30 %	2010	5.00	105.85	10.3145
11.30 %	2010	5.00	105.75	10.3307
11.30 %	2010	5.00	105.80	10.3226
11.30 %	2010	5.00	105.93	10.3016
11.30 %	2010	10.00	106.00	10.2903
11.30 %	2010	5.00	105.95	10.2983
11.30 %	2010	5.00	105.96	10.2967
11.30 %	2010	10.00	105.85	10.3145
11.30 %	2010	5.00	105.80	10.3226
11.30 %	2010	5.00	105.95	10.2983
11.30 %	2010	5.00	105.97	10.2951
11.30 %	2010	5.00	105.70	10.3388
11.30 %	2010	5.00	105.85	10.3145
11.30 %	2010	5.00	105.85	10.3145
11.30 %	2010	10.00	105.85	10.3145
11.30 %	2010	5.00	105.83	10.3177
11.30 %	2010	15.00	105.95	10.2983
11.30 %	2010	5.00	105.95	10.2983
11.30 %	2010	10.00	105.85	10.3145
11.30 %	2010	5.00	105.83	10.3177
11.30 %	2010	5.00	105.85	10.3145
11.30 %	2010	15.00	106.00	10.2903
11.30 %	2010	5.00	105.95	10.2983
11.30 %	2010	5.00	105.96	10.2967
11.50 %	2011	5.00	106.38	10.4918
11.50 %	2011	10.00	106.40	10.4888
11.50 %	2011	10.00	106.35	10.4963

10.25 %	2012	0.50	99.90	10.2605
10.25 %	2012	0.50	99.85	10.2680
10.25 %	2012	1.00	99.75	10.2832
11.03 %	2012	0.50	104.60	10.3322
11.03 %	2012	6.00	103.68	10.4676
11.03 %	2012	0.50	103.88	10.4380
11.03 %	2012	5.00	103.71	10.4632
11.03 %	2012	3.00	104.75	10.3102
11.03 %	2012	5.00	103.90	10.4351
11.03 %	2012	5.00	104.00	10.4203
11.03 %	2012	5.00	103.71	10.4632
11.03 %	2012	5.00	103.70	10.4647
11.03 %	2012	15.00	103.80	10.4499
10.50 %	2014	1.00	100.05	10.4885
10.50 %	2014	1.00	100.05	10.4885
10.50 %	2014	1.00	100.35	10.4469
10.47 %	2015	5.00	100.00	10.4697
10.47 %	2015	0.20	100.20	10.4422
10.47 %	2015	5.00	100.15	10.4491
11.50 %	2015	3.00	104.60	10.8535
12.30 %	2016	20.00	110.15	10.9194
12.30 %	2016	15.00	110.15	10.9194
12.30 %	2016	15.00	110.15	10.9194
12.30 %	2016	10.00	110.14	10.9206
12.30 %	2016	5.00	110.13	10.9219
12.30 %	2016	1.75	110.50	10.8754
12.30 %	2016	5.00	110.14	10.9206
12.30 %	2016	0.20	110.90	10.8255
10.70 %	2020	0.10	100.22	10.6688
10.70 %	2020	0.05	99.90	10.7083
10.70 %	2020	1.00	100.35	10.6528
10.70 %	2020	0.50	100.35	10.6528
10.70 %	2020	1.00	100.25	10.6651
10.70 %	2020	0.75	100.25	10.6651
10.70 %	2020	1.50	100.25	10.6651
Contract Date : February 16, 2001				
11.55 %	2001	0.25	100.86	9.1174
11.55 %	2001	3.50	100.75	9.4155
11.55 %	2001	1.50	100.78	9.3341
6.50 %	2002	5.00	95.29	9.6144
11.10 %	2003	5.00	102.85	9.5826
12.50 %	2004	20.00	107.53	9.6260
12.50 %	2004	5.00	107.35	9.6914
12.50 %	2004	5.00	107.50	9.6369
12.50 %	2004	5.00	107.34	9.6950
12.50 %	2004	10.00	107.43	9.6623
12.50 %	2004	5.00	107.40	9.6732
12.50 %	2004	5.00	107.54	9.6224
12.50 %	2004	5.00	107.34	9.6950
12.50 %	2004	5.00	107.36	9.6878
12.50 %	2004	10.00	107.34	9.6950
12.50 %	2004	5.00	107.25	9.7278
12.50 %	2004	5.00	107.39	9.6769
12.50 %	2004	5.00	107.49	9.6405
12.50 %	2004	5.00	107.40	9.6732
12.50 %	2004	5.00	107.40	9.6732
12.50 %	2004	5.00	107.47	9.6478

12.50 %	2004	25.00	107.30	9.7096
12.50 %	2004	5.00	107.30	9.7096
12.50 %	2004	5.00	107.25	9.7278
11.50 %	2004	5.00	104.50	9.8279
12.59 %	2004	5.00	107.25	9.9719
12.59 %	2004	5.00	107.35	9.9376
12.59 %	2004	10.00	107.25	9.9719
11.98 %	2004	5.00	106.50	9.7698
11.68 %	2006	5.00	106.22	10.0940
11.68 %	2006	5.00	106.23	10.0915
11.68 %	2006	5.00	106.23	10.0915
11.68 %	2006	10.00	106.40	10.0501
11.68 %	2006	5.00	106.35	10.0623
11.68 %	2006	20.00	106.30	10.0745
11.68 %	2006	5.00	106.22	10.0940
11.68 %	2006	10.00	106.35	10.0623
11.68 %	2006	10.00	106.42	10.0452
11.75 %	2006	10.00	106.74	10.0382
11.75 %	2006	5.00	106.695	10.0491
11.00 %	2006	5.00	103.90	10.0503
11.00 %	2006	5.00	104.06	10.0124
11.00 %	2006	5.00	104.14	9.9935
11.00 %	2006	20.00	104.05	10.0148
11.00 %	2006	5.00	104.05	10.0148
11.90 %	2007	5.00	108.24	10.0897
11.90 %	2007	5.00	108.30	10.0772
11.90 %	2007	5.00	108.31	10.0751
11.90 %	2007	5.00	108.30	10.0772
11.90 %	2007	5.00	108.40	10.0565
11.90 %	2007	10.00	108.15	10.1084
11.90 %	2007	10.00	108.15	10.1084
11.90 %	2007	20.00	108.10	10.1187
11.90 %	2007	5.00	108.31	10.0751
12.15 %	2008	5.00	108.95	10.3361
12.15 %	2008	5.00	108.95	10.3361
11.40 %	2008	0.25	106.65	10.1163
11.40 %	2008	5.00	106.60	10.1256
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.81	10.0868
11.40 %	2008	5.00	106.56	10.1329
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.52	10.1403
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.60	10.1256
11.40 %	2008	5.00	106.55	10.1348
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.56	10.1329
11.40 %	2008	5.00	106.70	10.1071
11.40 %	2008	5.00	106.98	10.0555
11.40 %	2008	5.00	106.75	10.0979
11.40 %	2008	10.00	106.78	10.0923
11.40 %	2008	5.00	106.35	10.1718
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.47	10.1496
11.40 %	2008	5.00	106.82	10.0850
11.40 %	2008	5.00	106.82	10.0850

11.40 %	2008	5.00	106.65	10.1163
11.40 %	2008	5.00	106.82	10.0850
11.40 %	2008	5.00	106.82	10.0850
11.40 %	2008	5.00	106.56	10.1329
11.40 %	2008	5.00	106.56	10.1329
11.40 %	2008	5.00	106.80	10.0886
11.40 %	2008	5.00	106.80	10.0886
11.40 %	2008	10.00	106.75	10.0979
11.40 %	2008	5.00	106.77	10.0942
11.40 %	2008	5.00	106.47	10.1496
11.40 %	2008	15.00	106.50	10.1440
11.40 %	2008	5.00	106.73	10.1016
11.40 %	2008	5.00	106.90	10.0702
11.40 %	2008	5.00	106.55	10.1348
11.40 %	2008	5.00	106.55	10.1348
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.90	10.0702
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.50	10.1440
11.40 %	2008	5.00	106.70	10.1071
11.40 %	2008	5.00	106.82	10.0850
11.40 %	2008	5.00	106.50	10.1440
11.99 %	2009	0.20	108.85	10.3494
11.99 %	2009	5.00	109.00	10.3233
11.99 %	2009	10.00	109.00	10.3233
11.99 %	2009	5.00	109.15	10.2972
11.99 %	2009	10.00	109.05	10.3146
11.99 %	2009	5.00	109.08	10.3094
11.99 %	2009	5.00	109.10	10.3059
12.25 %	2010	0.45	109.65	10.5965
11.30 %	2010	5.00	105.85	10.3142
11.30 %	2010	5.00	106.05	10.2819
11.30 %	2010	5.00	106.05	10.2819
11.30 %	2010	5.00	106.01	10.2884
11.30 %	2010	5.00	106.03	10.2851
11.30 %	2010	5.00	105.70	10.3385
11.30 %	2010	5.00	106.00	10.2900
11.30 %	2010	5.00	105.81	10.3207
11.30 %	2010	5.00	105.72	10.3353
11.30 %	2010	5.00	105.72	10.3353
11.30 %	2010	5.00	105.70	10.3385
11.30 %	2010	5.00	105.83	10.3174
11.30 %	2010	5.00	105.73	10.3336
11.30 %	2010	5.00	106.00	10.2900
11.30 %	2010	5.00	105.90	10.3061
11.30 %	2010	5.00	105.83	10.3174
11.30 %	2010	5.00	105.90	10.3061
11.30 %	2010	5.00	105.81	10.3207
11.30 %	2010	10.00	105.83	10.3174
11.30 %	2010	5.00	105.85	10.3142
11.30 %	2010	5.00	105.77	10.3272
11.30 %	2010	5.00	105.80	10.3223
11.30 %	2010	5.00	105.82	10.3191
11.30 %	2010	10.00	105.94	10.2997
11.30 %	2010	5.00	105.80	10.3223
11.30 %	2010	5.00	105.70	10.3385
11.30 %	2010	5.00	105.98	10.2932

11.30 %	2010	5.00	105.95	10.2981
11.30 %	2010	10.00	105.90	10.3061
11.30 %	2010	5.00	105.85	10.3142
11.30 %	2010	5.00	105.73	10.3336
11.30 %	2010	5.00	105.70	10.3385
11.30 %	2010	0.05	106.00	10.2900
11.30 %	2010	5.00	105.79	10.3239
11.30 %	2010	5.00	105.98	10.2932
11.30 %	2010	10.00	105.85	10.3142
11.30 %	2010	5.00	105.97	10.2948
11.30 %	2010	5.00	105.86	10.3126
11.30 %	2010	5.00	106.02	10.2868
11.30 %	2010	5.00	106.02	10.2868
11.30 %	2010	10.00	106.00	10.2900
11.30 %	2010	10.00	106.00	10.2900
11.30 %	2010	5.00	105.70	10.3385
11.30 %	2010	5.00	105.70	10.3385
11.30 %	2010	5.00	105.80	10.3223
11.30 %	2010	5.00	105.80	10.3223
11.30 %	2010	5.00	105.80	10.3223
11.30 %	2010	15.00	105.70	10.3385
11.30 %	2010	5.00	105.90	10.3061
11.30 %	2010	5.00	105.90	10.3061
11.30 %	2010	5.00	105.95	10.2981
11.30 %	2010	5.00	105.95	10.2981
11.30 %	2010	5.00	105.98	10.2932
11.30 %	2010	5.00	106.04	10.2835
11.30 %	2010	5.00	105.73	10.3336
11.30 %	2010	5.00	105.79	10.3239
11.30 %	2010	5.00	105.76	10.3288
11.30 %	2010	10.00	105.70	10.3385
11.30 %	2010	5.00	106.10	10.2739
11.30 %	2010	5.00	105.83	10.3174
11.30 %	2010	5.00	105.90	10.3061
11.30 %	2010	10.00	105.70	10.3385
11.30 %	2010	5.00	105.90	10.3061
10.25 %	2012	1.00	99.75	10.2832
11.03 %	2012	1.00	103.80	10.4497
11.03 %	2012	5.00	103.70	10.4645
11.03 %	2012	1.85	103.93	10.4305
11.03 %	2012	5.00	103.73	10.4601
11.03 %	2012	5.00	103.75	10.4571
11.03 %	2012	5.00	103.75	10.4571
11.03 %	2012	5.00	103.72	10.4616
11.03 %	2012	5.00	103.70	10.4645
11.03 %	2012	5.00	103.78	10.4527
11.03 %	2012	5.00	103.78	10.4527
11.03 %	2012	5.00	103.75	10.4571
11.03 %	2012	5.00	103.72	10.4616
11.03 %	2012	10.00	103.95	10.4275
10.47 %	2015	1.25	100.29	10.4297
11.43 %	2015	10.00	105.75	10.6416
12.30 %	2016	7.50	110.40	10.8878
10.70 %	2020	0.50	100.25	10.6651
Total		2133.665		

B. State Government Securities

Contract Date : February 15, 2001			
11% AP SDL 2010	0.10	102.77	10.5158
Contract Date : February 16, 2001			
13.00% MAHARASHTRA S.D. 2007	0.05	112.00	10.3901
12.00% ANDHRA PRADESH SDL 2010	0.055	109.00	10.4868
Total	0.205		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 15, 2001

26/02/2001	0.145	99.7840	7.1631
26/02/2001	0.0625	99.7840	7.1631
26/02/2001	0.01	99.7840	7.1631

Contract Date : February 16, 2001

19/02/2001	11.00	99.9726	3.3254
26/02/2001	0.08	99.7813	7.9781

Total 11.2975

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 16, 2001

05/03/2001	27.00	99.5895	8.8258
12/03/2001	7.00	99.3955	9.2240
19/03/2001	10.00	99.2540	8.8253
14/05/2001	1.25	97.9913	8.5765

Total 45.25

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 16, 2001

29/03/2001	10.00	98.9716	9.2251
07/06/2001	0.30	97.3359	8.9754
07/06/2001	8.00	97.2640	9.2245

Total 18.30

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : February 15, 2001

31/05/2001	15.00	97.4456	9.0874
28/12/2001	5.00	92.4816	9.3645
28/12/2001	5.00	92.4595	9.3943
28/12/2001	17.00	92.4816	9.3645
28/12/2001	5.00	92.4816	9.3645
28/12/2001	5.00	92.4816	9.3645

Contract Date : February 16, 2001

22/02/2001	1.50	99.8359	9.9718
19/04/2001	10.00	98.4695	9.1252
19/04/2001	10.00	98.4531	9.2245
03/05/2001	5.00	98.1204	9.1747
28/12/2001	5.00	92.4816	9.3942
10/01/2002	10.00	92.1956	9.3941
07/02/2002	10.00	91.5690	9.4142

Total 103.50

II. REPO Transactions *

(Other than with RBI)

Nomenclature	Amount	Price *	Repo Rate	Repo
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(1)	(Face Value) Per Rs.100 (in Rs.Crore) Nominal	(2)	(3)	(%pa)	Period (Days)
(1)	(2)	(3)	(4)	(5)	(5)

A. Government of India Dated Securities					
11.19 % 2005	2.50	105.00	11.00	15	
11.19 % 2005	25.00	104.80	9.65	8	
11.30 % 2010	2.60	106.00	11.00	15	
11.30 % 2010	5.00	105.60	10.25	6	
11.30 % 2010	5.00	105.60	10.25	6	
Total	40.10				
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)					
		NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 February 2001