

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 05 March 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 : March 01, 2001			
10.80 % 2008	20.00	105.12	9.8059
11.40 % 2008	5.00	109.91	9.5213
11.40 % 2008	5.00	109.80	9.5409
12.25 % 2010	15.00	112.50	10.1418
11.30 % 2010	5.00	109.60	9.7169
11.30 % 2010	30.00	110.05	9.6475
11.30 % 2010	5.00	110.20	9.6245
11.30 % 2010	5.00	110.30	9.6091
11.30 % 2010	10.00	109.90	9.6706
11.30 % 2010	5.00	110.00	9.6552
11.03 % 2012	5.00	106.85	10.0047
11.03 % 2012	25.00	107.35	9.9338
12.30 % 2016	5.00	112.90	10.5773
Contract Date : March 02, 2001			
10.85 % 2001	5.00	100.82	8.7185
11.15 % 2002	20.00	103.14	8.8640
11.15 % 2002	25.00	103.15	8.8569
12.50 % 2004	5.00	109.10	9.0234
12.50 % 2004	5.00	108.85	9.1137
12.50 % 2004	5.00	109.00	9.0595
12.50 % 2004	5.00	108.92	9.0884
12.50 % 2004	5.00	108.97	9.0704
12.50 % 2004	5.00	109.05	9.0415
12.50 % 2004	5.00	109.20	8.9874
12.50 % 2004	5.00	108.90	9.0957
12.50 % 2004	5.00	108.85	9.1137
12.50 % 2004	15.00	108.95	9.0776
12.50 % 2004	25.00	108.95	9.0776
12.50 % 2004	5.00	109.00	9.0595
12.50 % 2004	10.00	109.30	8.9514
12.50 % 2004	5.00	108.91	9.0920
11.50 % 2004	10.00	106.00	9.2707
11.50 % 2004	10.00	105.90	9.3064
11.50 % 2004	5.00	105.95	9.2885
12.59 % 2004	5.00	108.85	9.3920
9.50 % 2008	3.00	98.50	9.8007
12.00 % 2008	1.50	110.50	9.9124
12.00 % 2008	3.50	110.50	9.9124
11.40 % 2008	5.00	108.50	9.7741

11.40 %	2008	10.00	108.85	9.7108
11.40 %	2008	5.00	108.50	9.7741
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.85	9.7108
11.40 %	2008	5.00	108.85	9.7108
11.40 %	2008	5.00	108.50	9.7741
11.40 %	2008	5.00	108.85	9.7108
11.40 %	2008	5.00	108.85	9.7108
11.40 %	2008	10.00	108.50	9.7741
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.50	9.7741
11.40 %	2008	5.00	108.50	9.7741
11.40 %	2008	5.00	108.55	9.7650
11.40 %	2008	5.00	108.70	9.7379
11.40 %	2008	5.00	108.80	9.7198
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.84	9.7126
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.50	9.7741
11.40 %	2008	10.00	108.75	9.7289
11.40 %	2008	5.00	108.75	9.7289
11.40 %	2008	10.00	109.00	9.6837
11.40 %	2008	10.00	108.90	9.7018
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.90	9.7018
11.40 %	2008	5.00	108.50	9.7741
11.40 %	2008	5.00	109.55	9.5850
12.29 %	2010	10.00	111.94	10.2131
12.25 %	2010	5.00	111.85	10.2426
11.30 %	2010	5.00	108.50	9.8877
11.30 %	2010	10.00	108.65	9.8642
11.30 %	2010	10.00	109.00	9.8096
11.30 %	2010	10.00	108.95	9.8174
11.30 %	2010	5.00	109.05	9.8018
11.30 %	2010	5.00	108.65	9.8642
11.30 %	2010	5.00	108.75	9.8486
11.30 %	2010	5.00	108.55	9.8799
11.30 %	2010	10.00	108.85	9.8330
11.30 %	2010	5.00	108.65	9.8642
11.30 %	2010	5.00	109.05	9.8018
11.30 %	2010	5.00	108.65	9.8642
11.30 %	2010	5.00	108.65	9.8642
11.30 %	2010	5.00	108.70	9.8564
11.30 %	2010	0.25	108.00	9.9663
11.30 %	2010	5.00	108.65	9.8642
11.30 %	2010	5.00	108.88	9.8283
11.30 %	2010	5.00	108.85	9.8330
11.30 %	2010	5.00	109.05	9.8018
11.30 %	2010	5.00	108.62	9.8689
11.30 %	2010	5.00	108.50	9.8877
11.30 %	2010	5.00	108.65	9.8642
11.30 %	2010	5.00	108.65	9.8642
11.30 %	2010	5.00	108.69	9.8580

11.30 %	2010	25.00	108.70	9.8564
11.30 %	2010	5.00	108.72	9.8533
11.30 %	2010	5.00	108.70	9.8564
11.30 %	2010	5.00	108.60	9.8721
11.30 %	2010	5.00	110.10	9.6395
11.30 %	2010	10.00	108.90	9.8252
11.30 %	2010	5.00	108.65	9.8642
12.32 %	2011	5.00	111.75	10.3890
12.32 %	2011	5.00	111.75	10.3890
12.32 %	2011	5.00	111.55	10.4194
12.32 %	2011	5.00	111.50	10.4270
12.32 %	2011	5.00	111.51	10.4255
10.95 %	2011	5.00	104.95	10.1561
10.95 %	2011	5.00	104.02	10.3001
10.95 %	2011	2.00	104.75	10.1869
10.25 %	2012	1.00	100.25	10.2073
10.25 %	2012	5.00	100.10	10.2300
10.25 %	2012	0.50	101.30	10.0497
10.25 %	2012	2.00	101.70	9.9903
10.25 %	2012	2.00	101.70	9.9903
11.03 %	2012	10.00	106.50	10.0544
11.03 %	2012	5.00	105.65	10.1766
11.03 %	2012	5.00	105.50	10.1983
11.03 %	2012	5.00	105.50	10.1983
11.03 %	2012	10.00	105.70	10.1694
11.03 %	2012	5.00	106.70	10.0259
11.03 %	2012	5.00	106.00	10.1261
11.03 %	2012	5.00	105.50	10.1983
11.03 %	2012	5.00	105.95	10.1333
11.03 %	2012	10.00	105.50	10.1983
11.03 %	2012	5.00	105.50	10.1983
11.03 %	2012	5.00	105.82	10.1521
11.03 %	2012	3.00	105.90	10.1405
11.03 %	2012	5.00	105.72	10.1665
11.03 %	2012	5.00	106.67	10.0301
11.03 %	2012	5.00	105.64	10.1781
11.03 %	2012	5.00	106.06	10.1175
11.03 %	2012	15.00	105.50	10.1983
11.03 %	2012	5.00	106.00	10.1261
11.03 %	2012	5.00	105.60	10.1838
11.03 %	2012	5.00	106.00	10.1261
11.03 %	2012	10.00	106.70	10.0259
10.00 %	2014	5.00	99.00	10.1345
10.00 %	2014	5.00	98.40	10.2188
10.00 %	2014	10.00	97.10	10.4038
11.83 %	2014	10.00	108.50	10.6325
11.83 %	2014	1.00	109.60	10.4885
11.83 %	2014	5.00	109.05	10.5602
10.47 %	2015	10.00	101.75	10.2299
10.47 %	2015	10.00	101.15	10.3109
10.47 %	2015	10.00	100.90	10.3449
10.47 %	2015	10.00	101.49	10.2650
10.47 %	2015	5.00	101.60	10.2501
10.79 %	2015	5.00	103.25	10.3440
10.79 %	2015	1.00	101.70	10.5518

11.43 %	2015	15.00	106.73	10.5113
10.70 %	2020	5.00	101.73	10.4854
10.70 %	2020	1.00	102.25	10.4230
10.70 %	2020	5.00	101.10	10.5616
10.70 %	2020	1.00	100.98	10.5762
10.70 %	2020	1.00	101.90	10.4649
Contract Date : March 03, 2001				
13.75 %	2001	5.00	101.00	9.0448
5.75 %	2001	10.00	99.10	8.5499
11.55 %	2001	15.00	100.85	8.7978
10.85 %	2001	5.00	100.80	8.7539
10.85 %	2001	25.00	100.82	8.7034
10.85 %	2001	5.00	100.81	8.7286
10.85 %	2001	25.00	100.82	8.7034
10.85 %	2001	85.00	100.812	8.7223
10.85 %	2001	5.00	100.80	8.7539
10.85 %	2001	5.00	100.80	8.7539
10.85 %	2001	10.00	100.80	8.7539
11.15 %	2002	5.00	103.13	8.8668
11.15 %	2002	5.00	103.135	8.8632
11.15 %	2002	5.00	103.14	8.8596
11.15 %	2002	5.00	103.13	8.8668
11.15 %	2002	5.00	103.13	8.8668
11.10 %	2003	5.00	103.94	8.9844
11.10 %	2003	5.00	103.95	8.9792
11.10 %	2003	10.00	103.91	9.0001
12.50 %	2004	5.00	109.02	9.0499
12.50 %	2004	5.00	108.97	9.0680
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	109.01	9.0535
12.50 %	2004	5.00	108.99	9.0608
12.50 %	2004	5.00	109.01	9.0535
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	108.95	9.0752
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	108.85	9.1114
12.50 %	2004	5.00	108.95	9.0752
12.50 %	2004	5.00	108.96	9.0716
12.50 %	2004	5.00	108.96	9.0716
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	109.04	9.0427
12.50 %	2004	5.00	109.00	9.0572
12.50 %	2004	5.00	108.97	9.0680
12.50 %	2004	5.00	108.95	9.0752
11.19 %	2005	5.00	106.95	9.2431
11.19 %	2005	5.00	106.95	9.2431
11.19 %	2005	10.00	106.90	9.2565
11.19 %	2005	5.00	106.90	9.2565
11.19 %	2005	10.00	107.10	9.2030
11.19 %	2005	5.00	106.96	9.2405
11.19 %	2005	5.00	107.00	9.2297
11.19 %	2005	5.00	106.95	9.2431
11.19 %	2005	5.00	106.92	9.2512

11.19 %	2005	5.00	106.95	9.2431
11.68 %	2006	5.00	108.50	9.5322
11.40 %	2008	5.00	108.66	9.7446
11.40 %	2008	5.00	108.70	9.7374
11.40 %	2008	5.00	108.70	9.7374
11.40 %	2008	5.00	108.90	9.7012
11.40 %	2008	5.00	108.80	9.7193
11.40 %	2008	5.00	108.70	9.7374
11.40 %	2008	5.00	108.80	9.7193
11.40 %	2008	5.00	108.65	9.7464
11.40 %	2008	5.00	108.95	9.6922
11.40 %	2008	5.00	108.91	9.6994
11.40 %	2008	5.00	108.90	9.7012
11.40 %	2008	5.00	108.85	9.7103
11.40 %	2008	5.00	108.96	9.6904
11.40 %	2008	5.00	108.90	9.7012
11.40 %	2008	10.00	108.80	9.7193
11.40 %	2008	5.00	108.80	9.7193
11.40 %	2008	5.00	108.80	9.7193
11.99 %	2009	10.00	111.00	9.9735
11.30 %	2010	5.00	108.60	9.8717
11.30 %	2010	5.00	108.55	9.8796
11.30 %	2010	5.00	108.58	9.8749
11.30 %	2010	5.00	108.55	9.8796
11.30 %	2010	5.00	108.50	9.8874
11.30 %	2010	5.00	108.51	9.8858
11.30 %	2010	5.00	108.55	9.8796
11.30 %	2010	5.00	108.50	9.8874
11.30 %	2010	5.00	108.75	9.8483
11.30 %	2010	5.00	108.75	9.8483
11.30 %	2010	5.00	108.75	9.8483
11.30 %	2010	5.00	108.47	9.8921
11.30 %	2010	5.00	108.60	9.8717
11.30 %	2010	5.00	108.55	9.8796
11.30 %	2010	5.00	108.55	9.8796
11.30 %	2010	5.00	108.50	9.8874
11.30 %	2010	50.00	108.40	9.9031
11.30 %	2010	5.00	108.60	9.8717
11.30 %	2010	5.00	108.71	9.8545
12.32 %	2011	5.00	111.49	10.4282
11.50 %	2011	5.00	108.25	10.2110
11.03 %	2012	5.00	105.50	10.1982
11.03 %	2012	5.00	105.50	10.1982
11.03 %	2012	5.00	105.58	10.1866
11.03 %	2012	5.00	105.60	10.1837
11.03 %	2012	5.00	105.60	10.1837
11.03 %	2012	5.00	105.60	10.1837
11.03 %	2012	5.00	105.58	10.1866
11.03 %	2012	5.00	105.55	10.1909
11.03 %	2012	10.00	105.70	10.1692
11.03 %	2012	5.00	105.50	10.1982
11.03 %	2012	5.00	105.60	10.1837
11.03 %	2012	1.67	105.75	10.1620
11.03 %	2012	5.00	105.65	10.1765
11.03 %	2012	5.00	105.61	10.1822

11.03 %	2012	5.00	105.70	10.1692
10.47 %	2015	25.00	100.90	10.3448
10.47 %	2015	5.00	100.85	10.3516
12.30 %	2016	35.00	112.80	10.5891
12.30 %	2016	15.00	112.75	10.5952
12.60 %	2018	3.50	115.45	10.6397
12.60 %	2018	5.00	114.25	10.7761
Total		1838.92		

B. State Government Securities

Contract Date : March 02, 2001				
12.30%	TAMILNADU LOAN 2007	1.43	107.00	10.7841
12.30 %	PUNJAB LOAN 2007	1.2295	107.00	10.7841
12.30%	GUJARAT STATE DEVELOPMENT LOAN 2007	0.5285	107.00	10.7841
12.30%	KERALA STATE DEVELOPMENT LOAN 2007	1.377	107.00	10.7841
12.30 %	KARNATAKA SDL 2007	0.835	107.00	10.7841
12.30%	MADHYA PRADESH SDL 2007	2.2956	107.00	10.7841
Total		7.6956		

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)

Contract Date : March 02, 2001				
30/08/2001	12.50	96.0906	8.1819	
Total	12.50			

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

Contract Date : March 02, 2001				
08/03/2001	5.00	99.9028	5.9025	
22/03/2001	2.00	99.6111	7.1056	
19/04/2001	15.00	98.9867	7.7629	
19/04/2001	10.00	98.9867	7.7629	
19/04/2001	15.00	98.9867	7.7629	
03/05/2001	5.00	98.6969	7.7515	
15/11/2001	10.85	94.3530	8.4439	
07/02/2002	5.00	92.6231	8.4768	
Contract Date : March 03, 2001				
08/03/2001	0.20	99.9042	6.9809	
Total	68.05			

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					
11.30 %	2010	2.50	108.60	9.50	6
12.30 %	2016	5.00	113.00	9.50	6
12.60 %	2018(ON TAP)	10.00	114.50	9.25	7
11.55 %	2001	20.00	100.85	7.25	2
Total		37.50			
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)					
19/04/2001		25.00	99.0056	7.00	2
15/06/2001		50.00	97.7441	7.25	2
Total		75.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 03 March 2001

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