

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 19 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 15, 2001			
00016	11.40 % 2008	5.00	108.15	9.8311
	Contract Date : March 16, 2001			
97004	12.69 % 2002	25.00	103.71	9.1889
94003	12.50 % 2004	5.00	108.38	9.2535
00013	11.00 % 2006	10.00	105.195	9.7284
00013	11.00 % 2006	10.00	105.195	9.7284
98009	11.90 % 2007	5.00	109.35	9.8421
98007	12.00 % 2008	5.00	108.495	10.2836
00016	11.40 % 2008	5.00	107.78	9.8984
00016	11.40 % 2008	5.00	107.85	9.8855
00016	11.40 % 2008	5.00	107.70	9.9130
00016	11.40 % 2008	5.00	108.05	9.8489
00016	11.40 % 2008	5.00	107.83	9.8892
00016	11.40 % 2008	5.00	107.70	9.9130
99004	12.29 % 2010	10.00	109.745	10.5651
00014	11.30 % 2010	20.00	107.35	10.0654
00014	11.30 % 2010	15.00	107.80	9.9939
00017	11.50 % 2011	25.00	106.885	10.4118
	Contract Date : March 17, 2001			
94009	11.75 % 2001	10.00	101.15	8.9866
94009	11.75 % 2001	15.00	101.14	9.0100
94009	11.75 % 2001	10.00	101.15	8.9866
97011	11.15 % 2002	25.00	102.90	8.9730
94003	12.50 % 2004	5.00	108.515	9.2017
94003	12.50 % 2004	5.00	108.51	9.2035
94003	12.50 % 2004	5.00	108.51	9.2035
94003	12.50 % 2004	5.00	108.48	9.2145
94003	12.50 % 2004	5.00	108.46	9.2219
94003	12.50 % 2004	5.00	108.50	9.2072
94003	12.50 % 2004	5.00	108.48	9.2145
94003	12.50 % 2004	5.00	108.47	9.2182
98008	11.50 % 2004	25.00	105.50	9.4280
97007	12.59 % 2004	25.00	108.21	9.5794
86013	11.30 % 2004	20.00	105.20	9.5558
00011	10.20 % 2005	10.00	102.35	9.5160
00011	10.20 % 2005	10.00	102.41	9.4990
00011	10.20 % 2005	10.00	102.40	9.5018
97010	11.19 % 2005	10.00	106.23	9.4229
97010	11.19 % 2005	5.00	106.20	9.4311

97010	11.19 %	2005	10.00	106.22	9.4256
97010	11.19 %	2005	5.00	106.22	9.4256
97010	11.19 %	2005	5.00	106.21	9.4284
99008	11.68 %	2006	5.00	107.97	9.6495
98005	11.75 %	2006	10.00	108.02	9.7082
00013	11.00 %	2006	10.00	105.73	9.6021
00013	11.00 %	2006	5.00	105.70	9.6091
00013	11.00 %	2006	10.00	105.70	9.6091
97002	13.05 %	2007	0.09	113.35	10.0620
98009	11.90 %	2007	5.00	109.35	9.8415
98009	11.90 %	2007	10.00	109.36	9.8394
98009	11.90 %	2007	10.00	109.37	9.8373
00016	11.40 %	2008	5.00	108.10	9.8393
00016	11.40 %	2008	5.00	108.20	9.8210
00016	11.40 %	2008	5.00	108.15	9.8301
00016	11.40 %	2008	5.00	108.13	9.8338
00016	11.40 %	2008	5.00	108.20	9.8210
00016	11.40 %	2008	5.00	108.13	9.8338
00016	11.40 %	2008	5.00	108.17	9.8265
00016	11.40 %	2008	10.00	108.16	9.8283
00016	11.40 %	2008	5.00	108.15	9.8301
00016	11.40 %	2008	5.00	108.16	9.8283
00016	11.40 %	2008	5.00	108.10	9.8393
00016	11.40 %	2008	5.00	108.14	9.8320
00016	11.40 %	2008	5.00	108.15	9.8301
98023	12.25 %	2008	0.20	111.50	10.0258
98023	12.25 %	2008	1.50	110.65	10.1794
99006	11.99 %	2009	5.00	109.25	10.2715
99006	11.99 %	2009	5.00	109.25	10.2715
99004	12.29 %	2010	0.045	111.00	10.3586
90010	11.50 %	2010	0.25	108.85	10.0036
00014	11.30 %	2010	5.00	107.56	10.0317
00014	11.30 %	2010	5.00	107.65	10.0174
00014	11.30 %	2010	5.00	107.70	10.0094
00014	11.30 %	2010	5.00	107.63	10.0205
00014	11.30 %	2010	5.00	107.60	10.0253
00014	11.30 %	2010	10.00	107.60	10.0253
00014	11.30 %	2010	5.00	107.60	10.0253
00014	11.30 %	2010	0.20	107.55	10.0333
00014	11.30 %	2010	5.00	107.67	10.0142
00014	11.30 %	2010	5.00	107.65	10.0174
99005	12.32 %	2011	5.00	110.57	10.5643
00017	11.50 %	2011	5.00	106.73	10.4350
00017	11.50 %	2011	5.00	106.78	10.4275
00017	11.50 %	2011	5.00	106.73	10.4350
00017	11.50 %	2011	5.00	106.73	10.4350
00012	11.03 %	2012	0.07	105.05	10.2615
84010	10.50 %	2014	1.00	99.75	10.5316
84010	10.50 %	2014	1.00	99.60	10.5526
99020	11.83 %	2014	5.00	106.50	10.8994
99020	11.83 %	2014	5.00	107.25	10.7980
85007	11.50 %	2015	2.00	104.00	10.9336
98025	12.60 %	2018	0.08	113.90	10.8154
98025	12.60 %	2018	0.255	113.90	10.8154
98025	12.60 %	2018	0.14	113.90	10.8154

98025	12.60 %	2018	0.175	113.90	10.8154
00008	10.70 %	2020	0.50	99.82	10.7196
Contract Date : March 19, 2001					
87006	11.00 %	2002	10.00	101.97	9.1245
87006	11.00 %	2002	10.00	101.98	9.1153
95005	13.80 %	2002	0.14	105.38	8.9299
98019	11.68 %	2002	5.00	103.19	9.1493
98019	11.68 %	2002	15.00	103.20	9.1416
97011	11.15 %	2002	5.00	102.815	9.0271
97011	11.15 %	2002	5.00	102.83	9.0161
97011	11.15 %	2002	5.00	102.83	9.0161
97011	11.15 %	2002	10.00	102.81	9.0308
94010	11.55 %	2002	0.12	103.95	8.9131
94010	11.55 %	2002	0.08	103.95	8.9131
94010	11.55 %	2002	0.30	103.95	8.9131
94010	11.55 %	2002	0.30	103.95	8.9131
94010	11.55 %	2002	0.20	103.95	8.9131
97012	6.00 %	2002	5.00	120.479	#
98004	11.10 %	2003	0.10	104.20	8.8101
98004	11.10 %	2003	5.00	103.53	9.1660
98004	11.10 %	2003	5.00	103.52	9.1713
98004	11.10 %	2003	10.00	103.55	9.1553
98004	11.10 %	2003	5.00	103.55	9.1553
98014	11.75 %	2003	15.00	104.96	9.2763
97008	11.83 %	2003	20.00	105.30	9.2331
97008	11.83 %	2003	10.00	105.30	9.2331
97008	11.83 %	2003	5.00	105.30	9.2331
97008	11.83 %	2003	2.00	105.30	9.2331
94003	12.50 %	2004	5.00	108.41	9.2359
94003	12.50 %	2004	5.00	108.42	9.2322
94003	12.50 %	2004	5.00	108.42	9.2322
94003	12.50 %	2004	5.00	108.45	9.2211
94003	12.50 %	2004	0.18	108.40	9.2396
94003	12.50 %	2004	5.00	108.42	9.2322
94003	12.50 %	2004	15.00	108.43	9.2285
94003	12.50 %	2004	5.00	108.42	9.2322
94003	12.50 %	2004	5.00	108.42	9.2322
94003	12.50 %	2004	10.00	108.42	9.2322
94003	12.50 %	2004	10.00	108.42	9.2322
94003	12.50 %	2004	10.00	108.45	9.2211
94003	12.50 %	2004	10.00	108.40	9.2396
94003	12.50 %	2004	25.00	108.45	9.2211
94003	12.50 %	2004	5.00	108.44	9.2248
94003	12.50 %	2004	5.00	108.41	9.2359
97007	12.59 %	2004	25.00	108.12	9.6065
97007	12.59 %	2004	10.00	108.12	9.6065
98011	11.75 %	2004	5.00	106.30	9.4415
98011	11.75 %	2004	0.75	106.45	9.3891
98022	11.98 %	2004	50.00	107.60	9.3614
98022	11.98 %	2004	25.00	107.60	9.3614
98022	11.98 %	2004	5.00	107.60	9.3614
98022	11.98 %	2004	5.00	107.55	9.3778
98022	11.98 %	2004	10.00	107.55	9.3778
98022	11.98 %	2004	10.00	107.54	9.3811
90009	11.25 %	2005	5.00	105.50	9.6262

00011	10.20	%	2005	5.00	102.26	9.5407
00011	10.20	%	2005	5.00	102.30	9.5294
00011	10.20	%	2005	5.00	102.27	9.5379
00011	10.20	%	2005	10.00	102.30	9.5294
00011	10.20	%	2005	10.00	102.30	9.5294
00011	10.20	%	2005	5.00	102.31	9.5265
97010	11.19	%	2005	5.00	106.11	9.4536
97010	11.19	%	2005	5.00	106.15	9.4427
97010	11.19	%	2005	10.00	106.12	9.4509
97010	11.19	%	2005	5.00	106.10	9.4564
97010	11.19	%	2005	5.00	106.13	9.4482
97010	11.19	%	2005	5.00	106.08	9.4618
97010	11.19	%	2005	5.00	106.10	9.4564
97010	11.19	%	2005	5.00	106.11	9.4536
97010	11.19	%	2005	5.00	106.11	9.4536
97010	11.19	%	2005	5.00	106.11	9.4536
97010	11.19	%	2005	5.00	106.115	9.4523
97010	11.19	%	2005	5.00	106.105	9.4550
97010	11.19	%	2005	5.00	106.15	9.4427
97010	11.19	%	2005	5.00	106.11	9.4536
97010	11.19	%	2005	5.00	106.11	9.4536
99008	11.68	%	2006	10.00	107.93	9.6578
99008	11.68	%	2006	5.00	107.90	9.6651
99008	11.68	%	2006	10.00	107.81	9.6869
99008	11.68	%	2006	5.00	107.60	9.7380
98005	11.75	%	2006	10.00	107.90	9.7358
98005	11.75	%	2006	5.00	107.90	9.7358
92003	12.50	%	2007	15.00	109.41	10.3583
92003	12.50	%	2007	15.00	109.41	10.3583
92003	12.50	%	2007	5.00	109.41	10.3583
98007	12.00	%	2008	5.00	109.90	10.0167
00016	11.40	%	2008	5.00	108.03	9.8511
00016	11.40	%	2008	5.00	108.13	9.8328
00016	11.40	%	2008	5.00	108.06	9.8456
00016	11.40	%	2008	5.00	108.04	9.8493
00016	11.40	%	2008	5.00	108.035	9.8502
00016	11.40	%	2008	5.00	108.035	9.8502
00016	11.40	%	2008	10.00	108.00	9.8566
00016	11.40	%	2008	5.00	108.05	9.8474
00016	11.40	%	2008	5.00	108.10	9.8383
00016	11.40	%	2008	5.00	108.11	9.8365
00016	11.40	%	2008	5.00	108.07	9.8438
00016	11.40	%	2008	5.00	108.12	9.8346
00016	11.40	%	2008	5.00	108.05	9.8474
00016	11.40	%	2008	5.00	108.05	9.8474
00016	11.40	%	2008	5.00	108.05	9.8474
00016	11.40	%	2008	5.00	108.11	9.8365
00016	11.40	%	2008	5.00	108.07	9.8438
00014	11.30	%	2010	5.00	107.64	10.0184
00014	11.30	%	2010	5.00	107.55	10.0327
00014	11.30	%	2010	5.00	107.53	10.0359
00014	11.30	%	2010	5.00	107.66	10.0152
00014	11.30	%	2010	5.00	107.60	10.0248
00014	11.30	%	2010	5.00	107.65	10.0168
00014	11.30	%	2010	5.00	107.65	10.0168

00014	11.30 %	2010	5.00	107.64	10.0184
99005	12.32 %	2011	5.00	110.35	10.5976
99005	12.32 %	2011	5.00	110.35	10.5976
99005	12.32 %	2011	5.00	110.34	10.5992
91012	11.50 %	2011	3.00	105.00	10.6866
00017	11.50 %	2011	10.00	106.75	10.4318
00017	11.50 %	2011	5.00	106.70	10.4393
00017	11.50 %	2011	5.00	106.70	10.4393
84005	10.25 %	2012	1.00	99.85	10.2681
00012	11.03 %	2012	10.00	104.44	10.3507
00012	11.03 %	2012	5.00	104.50	10.3419
00012	11.03 %	2012	10.00	104.45	10.3492
00012	11.03 %	2012	10.00	104.47	10.3463
00012	11.03 %	2012	5.00	104.48	10.3448
00012	11.03 %	2012	5.00	104.50	10.3419
00012	11.03 %	2012	5.00	104.45	10.3492
98021	12.40 %	2013	0.10	111.85	10.6542
99020	11.83 %	2014	5.00	107.05	10.8249
99020	11.83 %	2014	10.00	107.05	10.8249
00015	11.43 %	2015	5.00	104.80	10.7628
99019	12.30 %	2016	0.01	111.50	10.7463
99019	12.30 %	2016	0.35	111.20	10.7835
99019	12.30 %	2016	0.06	111.00	10.8084
99019	12.30 %	2016	0.08	111.00	10.8084
99019	12.30 %	2016	0.04	111.00	10.8084
99019	12.30 %	2016	0.15	111.00	10.8084
99019	12.30 %	2016	0.24	111.00	10.8084
99019	12.30 %	2016	0.205	111.00	10.8084
99019	12.30 %	2016	0.01	111.00	10.8084
99019	12.30 %	2016	0.04	111.00	10.8084
99019	12.30 %	2016	0.14	111.10	10.7959
00008	10.70 %	2020	0.50	100.00	10.6974
Total			1507.60		
B. State Government Securities					
Contract Date : March 16, 2001					
97236	13.05% KERALA SDL	2007	5.00	109.15	10.9523
97247	13.05% TAMILNADU LOAN	2007	4.15	109.15	10.9523
Contract Date : March 17, 2001					
98212	12.15% MAHARASHTRA SDL	2008	0.15	108.30	10.4587
Contract Date : March 19, 2001					
00248	12.00% GUJARAT SDL	2010	0.15	108.75	10.5218
Total			9.45		
C. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : March 19, 2001					
	02/04/2001		20.00	99.7513	6.4823
Total			20.00		
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : March 19, 2001					
	27/03/2001		2.00	99.8086	8.7254
	27/03/2001		0.87	99.8435	7.1319

11/06/2001	3.00	98.2477	7.7287
Total	5.87		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			

NIL

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 17, 2001

31/05/2001	5.00	98.3574	8.1052
09/08/2001	5.00	96.7735	8.3697
04/10/2001	5.00	95.5113	8.5108
04/10/2001	15.00	95.5362	8.4614
01/11/2001	5.00	94.8838	8.5708
07/03/2002	50.00	92.3802	8.4574

Contract Date : March 19, 2001

05/04/2001	1.50	99.6658	7.1798
28/12/2001	5.00	93.5712	8.8058
21/02/2002	3.00	92.2859	8.9754

Total 94.50

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					
99006	11.99 % 2009	11.00	109.35	8.00	12
97011	11.15 % 2002	50.00	102.81	7.20	8
97010	11.19 % 2005	2.00	106.00	9.25	10
99004	12.29 % 2010	10.00	100.00	8.35	1
98015	12.25 % 2010	5.00	100.00	8.35	1
00014	11.30 % 2010	5.00	100.00	8.35	1
00014	11.30 % 2010	25.00	107.40	7.65	1
00014	11.30 % 2010	25.00	107.40	7.65	1
00014	11.30 % 2010	5.00	107.40	7.60	1
00014	11.30 % 2010	4.00	107.40	7.60	1
00014	11.30 % 2010	20.00	107.40	7.65	1
00012	11.03 % 2012	10.00	100.00	8.35	1
98025	12.60 % 2018(ON TAP)	15.00	100.00	8.35	1
Total		187.00			
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)

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 19 March 2001

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