

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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 19, 2001				
98013	11.55 % 2001	20.00	100.68	8.9775
98013	11.55 % 2001	5.00	100.70	8.9068
98013	11.55 % 2001	10.00	100.675	8.9953
97009	10.85 % 2001	5.00	100.67	8.8565
94009	11.75 % 2001	10.00	101.12	9.0209
94009	11.75 % 2001	30.00	101.125	9.0090
98019	11.68 % 2002	0.20	102.75	9.4886
98019	11.68 % 2002	5.00	103.16	9.1724
97011	11.15 % 2002	5.00	102.79	9.0455
97011	11.15 % 2002	25.00	102.82	9.0234
97011	11.15 % 2002	10.00	102.79	9.0455
97011	11.15 % 2002	5.00	102.80	9.0381
97011	11.15 % 2002	10.00	102.77	9.0602
97011	11.15 % 2002	5.00	102.81	9.0308
97011	11.15 % 2002	5.00	102.79	9.0455
97011	11.15 % 2002	5.00	102.78	9.0529
97011	11.15 % 2002	40.00	102.79	9.0455
97011	11.15 % 2002	5.00	102.79	9.0455
94010	11.55 % 2002	10.00	103.52	9.1910
98004	11.10 % 2003	5.00	103.50	9.1820
98004	11.10 % 2003	20.00	103.49	9.1874
97007	12.59 % 2004	10.00	108.05	9.6309
97007	12.59 % 2004	5.00	108.08	9.6204
98022	11.98 % 2004	5.00	107.51	9.3910
98022	11.98 % 2004	5.00	107.50	9.3942
98022	11.98 % 2004	5.00	107.54	9.3811
98022	11.98 % 2004	50.00	107.60	9.3614
90009	11.25 % 2005	5.00	105.55	9.6120
90009	11.25 % 2005	5.00	105.50	9.6262
97010	11.19 % 2005	5.00	106.095	9.4577
97010	11.19 % 2005	5.00	106.05	9.4700
97010	11.19 % 2005	5.00	106.01	9.4809
97010	11.19 % 2005	5.00	106.02	9.4782
99008	11.68 % 2006	5.00	107.80	9.6894
99008	11.68 % 2006	5.00	107.80	9.6894
99008	11.68 % 2006	5.00	107.80	9.6894
99008	11.68 % 2006	5.00	107.80	9.6894
99008	11.68 % 2006	5.00	107.80	9.6894
99008	11.68 % 2006	10.00	107.79	9.6918

99008	11.68 %	2006	10.00	107.78	9.6942
99008	11.68 %	2006	10.00	107.78	9.6942
99008	11.68 %	2006	5.00	107.80	9.6894
99008	11.68 %	2006	5.00	107.75	9.7015
96009	13.85 %	2006(INSTA	0.03	116.90	9.6681
96009	13.85 %	2006(INSTA	0.06	116.70	9.7127
00013	11.00 %	2006	5.00	105.55	9.6431
00013	11.00 %	2006	5.00	105.55	9.6431
00013	11.00 %	2006	10.00	105.52	9.6501
00013	11.00 %	2006	10.00	105.56	9.6407
97001	13.65 %	2007	0.08	114.75	10.2599
97002	13.05 %	2007	0.61	112.25	10.2883
97002	13.05 %	2007	0.23	112.25	10.2883
98009	11.90 %	2007	5.00	109.25	9.8610
98009	11.90 %	2007	25.00	109.15	9.8817
98009	11.90 %	2007	25.00	109.15	9.8817
98009	11.90 %	2007	25.00	109.15	9.8817
98009	11.90 %	2007	10.00	109.25	9.8610
98007	12.00 %	2008	0.025	109.70	10.0543
88008	11.50 %	2008	10.00	105.89	10.3119
00016	11.40 %	2008	5.00	108.00	9.8566
00016	11.40 %	2008	5.00	107.95	9.8658
00016	11.40 %	2008	5.00	107.88	9.8786
00016	11.40 %	2008	15.00	107.94	9.8676
00016	11.40 %	2008	10.00	107.94	9.8676
00016	11.40 %	2008	5.00	107.94	9.8676
00016	11.40 %	2008	5.00	107.935	9.8685
00016	11.40 %	2008	5.00	107.90	9.8749
00016	11.40 %	2008	5.00	108.00	9.8566
00016	11.40 %	2008	5.00	107.85	9.8841
98023	12.25 %	2008	0.06	110.50	10.2054
99006	11.99 %	2009	5.00	108.90	10.3323
99006	11.99 %	2009	5.00	108.92	10.3288
99006	11.99 %	2009	10.00	108.905	10.3314
99006	11.99 %	2009	5.00	108.92	10.3288
89009	11.50 %	2009	10.00	105.75	10.4301
90010	11.50 %	2010	15.00	105.80	10.4972
90010	11.50 %	2010	5.00	105.80	10.4972
90010	11.50 %	2010	11.00	108.00	10.1389
98015	12.25 %	2010	5.00	109.90	10.5456
98015	12.25 %	2010	5.00	109.90	10.5456
00014	11.30 %	2010	5.00	107.45	10.0486
00014	11.30 %	2010	5.00	107.45	10.0486
00014	11.30 %	2010	5.00	107.55	10.0327
00014	11.30 %	2010	5.00	107.45	10.0486
99005	12.32 %	2011	5.00	110.35	10.5976
00017	11.50 %	2011	0.05	108.50	10.1717
84005	10.25 %	2012	2.00	99.45	10.3293
00012	11.03 %	2012	20.00	104.43	10.3522
00012	11.03 %	2012	10.00	104.40	10.3566
00012	11.03 %	2012	2.00	104.50	10.3419
00012	11.03 %	2012	1.00	104.50	10.3419
00012	11.03 %	2012	0.50	104.50	10.3419
00012	11.03 %	2012	5.00	104.40	10.3566
00012	11.03 %	2012	5.00	104.43	10.3522

00012	11.03 %	2012	5.00	104.43	10.3522
99020	11.83 %	2014	5.00	107.00	10.8316
99020	11.83 %	2014	10.00	107.01	10.8303
99020	11.83 %	2014	5.00	107.06	10.8235
00015	11.43 %	2015	0.25	105.25	10.7030
00015	11.43 %	2015	0.25	105.10	10.7229
99019	12.30 %	2016	0.50	111.00	10.8084
00008	10.70 %	2020	5.00	101.02	10.5721
00008	10.70 %	2020	1.00	100.10	10.6850
00008	10.70 %	2020	0.10	100.70	10.6112
00008	10.70 %	2020	0.35	100.50	10.6357
00008	10.70 %	2020	1.00	100.30	10.6603
Contract Date : March 20, 2001					
98013	11.55 %	2001	5.00	100.645	9.0780
98013	11.55 %	2001	35.00	100.63	9.1316
97009	10.85 %	2001	5.00	100.61	9.0119
94009	11.75 %	2001	5.00	101.11	9.0265
94009	11.75 %	2001	5.00	101.11	9.0265
98019	11.68 %	2002	10.00	103.17	9.1598
98019	11.68 %	2002	10.00	103.17	9.1598
97011	11.15 %	2002	5.00	102.80	9.0340
97011	11.15 %	2002	20.00	102.78	9.0488
97011	11.15 %	2002	10.00	102.79	9.0414
96016	13.82 %	2002	20.00	106.30	9.2102
98004	11.10 %	2003	5.00	103.52	9.1693
98004	11.10 %	2003	5.00	103.52	9.1693
98004	11.10 %	2003	5.00	103.54	9.1586
98004	11.10 %	2003	5.00	103.55	9.1533
98004	11.10 %	2003	5.00	103.55	9.1533
98008	11.50 %	2004	5.00	105.48	9.4310
98008	11.50 %	2004	5.00	105.48	9.4310
98008	11.50 %	2004	5.00	105.40	9.4600
98011	11.75 %	2004	10.00	106.14	9.4960
98011	11.75 %	2004	25.00	106.15	9.4925
98022	11.98 %	2004	0.04	106.50	9.7234
98022	11.98 %	2004	0.05	106.50	9.7234
95004	13.75 %	2005	5.00	112.50	9.9705
95006	14.00 %	2005	10.00	113.55	9.9729
97010	11.19 %	2005	5.00	106.06	9.4663
97010	11.19 %	2005	5.00	106.05	9.4690
97010	11.19 %	2005	5.00	106.05	9.4690
97010	11.19 %	2005	5.00	106.06	9.4663
95012	14.00 %	2005(INSTA	18.00	114.25	9.9727
95012	14.00 %	2005(INSTA	2.00	114.25	9.9727
99008	11.68 %	2006	10.00	107.78	9.6936
99008	11.68 %	2006	5.00	107.77	9.6960
99008	11.68 %	2006	5.00	107.75	9.7008
99008	11.68 %	2006	5.00	107.76	9.6984
86007	11.50 %	2006	10.00	106.70	9.8035
86007	11.50 %	2006	5.00	106.68	9.8084
86007	11.50 %	2006	20.00	106.695	9.8048
86007	11.50 %	2006	20.00	106.695	9.8048
96009	13.85 %	2006(INSTA	0.01	117.10	9.6220
00013	11.00 %	2006	5.00	105.50	9.6542
87011	11.50 %	2007	20.00	107.435	9.9255

87011	11.50 %	2007	20.00	107.435	9.9255
88008	11.50 %	2008	25.00	105.89	10.3116
88008	11.50 %	2008	10.00	106.90	10.1178
00016	11.40 %	2008	5.00	107.94	9.8671
00016	11.40 %	2008	5.00	107.90	9.8744
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.945	9.8662
00016	11.40 %	2008	5.00	107.90	9.8744
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.93	9.8689
00016	11.40 %	2008	5.00	107.90	9.8744
00016	11.40 %	2008	5.00	107.93	9.8689
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	20.00	107.99	9.8579
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.95	9.8653
00016	11.40 %	2008	5.00	107.92	9.8708
00016	11.40 %	2008	5.00	107.92	9.8708
00016	11.40 %	2008	5.00	107.85	9.8836
99006	11.99 %	2009	5.00	109.04	10.3075
99006	11.99 %	2009	5.00	109.00	10.3145
99006	11.99 %	2009	5.00	108.92	10.3285
99006	11.99 %	2009	5.00	108.92	10.3285
99006	11.99 %	2009	10.00	108.92	10.3285
99006	11.99 %	2009	5.00	108.92	10.3285
99006	11.99 %	2009	5.00	108.92	10.3285
99006	11.99 %	2009	5.00	108.95	10.3233
99006	11.99 %	2009	5.00	108.90	10.3321
89009	11.50 %	2009	10.00	105.75	10.4299
89009	11.50 %	2009	25.00	105.75	10.4299
90010	11.50 %	2010	10.00	105.75	10.5053
98015	12.25 %	2010	5.00	109.80	10.5614
98015	12.25 %	2010	5.00	109.82	10.5582
98015	12.25 %	2010	20.00	109.78	10.5646
98015	12.25 %	2010	25.00	109.90	10.5453
98015	12.25 %	2010	5.00	109.85	10.5534
98015	12.25 %	2010	5.00	109.90	10.5453
98015	12.25 %	2010	5.00	109.82	10.5582
98015	12.25 %	2010	5.00	109.82	10.5582
98015	12.25 %	2010	5.00	109.80	10.5614
98015	12.25 %	2010	5.00	109.92	10.5421
98015	12.25 %	2010	5.00	109.80	10.5614
98015	12.25 %	2010	5.00	109.80	10.5614
98015	12.25 %	2010	5.00	109.90	10.5453
00014	11.30 %	2010	5.00	107.45	10.0484
00014	11.30 %	2010	5.00	107.47	10.0452
00014	11.30 %	2010	5.00	107.50	10.0404
00014	11.30 %	2010	5.00	107.455	10.0476
00014	11.30 %	2010	10.00	107.46	10.0468
00014	11.30 %	2010	5.00	107.50	10.0404
00014	11.30 %	2010	5.00	107.45	10.0484

99005	12.32 %	2011	5.00	110.32	10.6020
99005	12.32 %	2011	5.00	110.35	10.5973
99005	12.32 %	2011	10.00	110.45	10.5819
99005	12.32 %	2011	5.00	110.35	10.5973
99005	12.32 %	2011	5.00	110.35	10.5973
99005	12.32 %	2011	5.00	110.37	10.5942
91012	11.50 %	2011	0.1075	107.10	10.3628
91012	11.50 %	2011	0.1095	107.10	10.3628
91012	11.50 %	2011	3.00	105.50	10.6086
00017	11.50 %	2011	5.00	106.70	10.4392
00017	11.50 %	2011	5.00	106.70	10.4392
84005	10.25 %	2012	1.00	99.00	10.3985
00012	11.03 %	2012	5.00	104.36	10.3624
83004	10.00 %	2014	5.00	97.90	10.2903
84010	10.50 %	2014	0.50	99.70	10.5388
99020	11.83 %	2014	5.00	106.95	10.8383
85007	11.50 %	2015	15.00	104.75	10.8319
85007	11.50 %	2015	5.00	104.75	10.8319
00008	10.70 %	2020	2.00	100.10	10.6851
00008	10.70 %	2020	1.00	100.00	10.6975
00008	10.70 %	2020	1.00	99.90	10.7099
Total			1645.112		
B. State Government Securities					
Contract Date : March 16, 2001					
01206	10.82% KARNATAKA SDL.2011	0.03		101.63	10.5460
Contract Date : March 19, 2001					
95213	14.00% MAHARASHTRA S.D.L. 2005	0.045		110.50	10.7968
99213	12.25% KARNATAKA SDL 2009	0.04		110.25	10.3447
00239	11.70% MAHARASHTRA SDL 2010	0.20		105.50	10.7507
00248	12.00% GUJARAT SDL 2010	0.10		109.75	10.3635
00248	12.00% GUJARAT SDL 2010	0.05		109.75	10.3635
Contract Date : March 20, 2001					
00243	12.00% ANDHRA PRADESH SDL 2010	0.07		108.00	10.6418
Total			0.535		
C. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : March 20, 2001					
	26/03/2001	4.285		99.9015	5.9816
	02/04/2001	7.50		99.7371	7.3806
Total			11.785		
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : March 19, 2001					
	27/03/2001	0.50		99.8564	6.5432
	27/03/2001	0.25		99.8564	6.5432
Contract Date : March 20, 2001					
	02/04/2001	6.00		99.7850	6.0330
	02/04/2001	5.00		99.7300	7.5805
	09/04/2001	11.00		99.5771	7.7295
	07/05/2001	1.65		98.9589	7.9781
	14/05/2001	1.00		98.8825	7.4794

14/05/2001	3.00	98.7942	8.0776
11/06/2001	9.6675	98.0972	8.5067
18/06/2001	0.5625	97.9424	8.4967
Total	38.63		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 19, 2001			
02/08/2001	1.40	96.9485	8.4243
13/09/2001	10.00	95.9965	8.5284
Contract Date : March 20, 2001			
21/06/2001	1.50	98.0024	7.9779
Total	12.90		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 19, 2001			
04/10/2001	25.00	95.5675	8.4837
Contract Date : March 20, 2001			
05/04/2001	50.00	99.6823	7.2507
18/10/2001	5.00	95.2268	8.6063
18/10/2001	10.00	95.2215	8.6163
28/12/2001	10.00	93.6128	8.7759
10/01/2002	8.00	93.5514	8.4767
24/01/2002	5.00	93.0826	8.7260
Total	113.00		

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					
98031	11.47 % 2001	15.00	101.65	8.10	5
95006	14.00 % 2005	5.00	113.50	7.75	1
95006	14.00 % 2005	3.00	113.50	7.75	1
95006	14.00 % 2005	2.00	113.50	7.75	1
00011	10.20 % 2005	5.00	102.10	7.75	1
00016	11.40 % 2008	5.00	100.00	8.50	1
99005	12.32 % 2011	25.00	110.15	7.60	1
99005	12.32 % 2011	25.00	110.15	7.60	1
99005	12.32 % 2011	20.00	110.15	7.60	1
98021	12.40 % 2013	5.00	110.25	7.75	1
99020	11.83 % 2014	5.00	106.75	7.75	1
99020	11.83 % 2014	5.00	106.75	7.75	1
00015	11.43 % 2015	5.00	100.00	8.50	1
Total		125.00			
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 : 20 March 2001