

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 22 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			
97009	10.85 % 2001	5.00	100.68	8.8282
	Contract Date : March 20, 2001			
00014	11.30 % 2010	1.00	107.40	10.0563
99020	11.83 % 2014	0.15	107.10	10.8181
	Contract Date : March 21, 2001			
96007	13.75 % 2001	2.00	100.935	8.1633
94009	11.75 % 2001	0.0385	101.45	8.1964
94009	11.75 % 2001	10.00	101.125	8.9722
94009	11.75 % 2001	10.00	101.12	8.9842
98019	11.68 % 2002	5.00	103.17	9.1548
97011	11.15 % 2002	0.30	102.95	8.9192
97011	11.15 % 2002	10.00	102.82	9.0151
98004	11.10 % 2003	5.00	103.605	9.1218
75002	6.50 % 2003	0.05	94.85	8.9747
98008	11.50 % 2004	5.00	105.43	9.4478
98008	11.50 % 2004	5.00	105.43	9.4478
98008	11.50 % 2004	5.00	105.43	9.4478
98008	11.50 % 2004	5.00	105.43	9.4478
98008	11.50 % 2004	5.00	105.43	9.4478
97007	12.59 % 2004	5.00	108.25	9.5572
00011	10.20 % 2005	60.00	102.25	9.5428
97010	11.19 % 2005	5.00	106.20	9.4272
97010	11.19 % 2005	5.00	106.20	9.4272
97010	11.19 % 2005	5.00	106.19	9.4299
97010	11.19 % 2005	5.00	106.22	9.4217
99008	11.68 % 2006	10.00	107.99	9.6419
99008	11.68 % 2006	5.00	107.97	9.6468
99008	11.68 % 2006	5.00	107.97	9.6468
99008	11.68 % 2006	10.00	107.97	9.6468
99008	11.68 % 2006	5.00	107.99	9.6419
99008	11.68 % 2006	5.00	107.99	9.6419
99008	11.68 % 2006	5.00	107.99	9.6419
99008	11.68 % 2006	5.00	107.99	9.6419
99008	11.68 % 2006	5.00	107.99	9.6419
99008	11.68 % 2006	5.00	107.99	9.6419
00013	11.00 % 2006	5.00	105.70	9.6066
97002	13.05 % 2007	0.20	112.60	10.2139
97002	13.05 % 2007	0.14	112.50	10.2347
97002	13.05 % 2007	0.0265	112.95	10.1414

98009	11.90	%	2007	10.00	109.50	9.8080
98009	11.90	%	2007	5.00	109.50	9.8080
98009	11.90	%	2007	25.00	109.45	9.8184
98009	11.90	%	2007	5.00	109.45	9.8184
98009	11.90	%	2007	25.00	109.50	9.8080
98009	11.90	%	2007	5.00	109.47	9.8142
98009	11.90	%	2007	5.00	109.46	9.8163
87011	11.50	%	2007	5.00	107.07	9.9990
87011	11.50	%	2007	5.00	107.07	9.9990
87011	11.50	%	2007	5.00	106.75	10.0640
84002	9.50	%	2008	0.50	98.43	9.8148
98007	12.00	%	2008	10.00	109.25	10.1384
98007	12.00	%	2008	5.00	109.25	10.1384
98007	12.00	%	2008	1.00	109.25	10.1384
98007	12.00	%	2008	5.00	109.25	10.1384
88008	11.50	%	2008	5.00	106.89	10.1194
88008	11.50	%	2008	5.00	106.89	10.1194
88008	11.50	%	2008	5.00	106.55	10.1844
00016	11.40	%	2008	5.00	107.95	9.8648
00016	11.40	%	2008	10.00	108.00	9.8556
00016	11.40	%	2008	5.00	107.90	9.8740
00016	11.40	%	2008	10.00	107.90	9.8740
00016	11.40	%	2008	10.00	108.06	9.8446
00016	11.40	%	2008	10.00	108.05	9.8465
00016	11.40	%	2008	10.00	108.01	9.8538
00016	11.40	%	2008	10.00	108.01	9.8538
00016	11.40	%	2008	5.00	107.96	9.8630
00016	11.40	%	2008	10.00	107.96	9.8630
00016	11.40	%	2008	10.00	107.88	9.8776
00016	11.40	%	2008	5.00	107.95	9.8648
00016	11.40	%	2008	5.00	107.94	9.8666
00016	11.40	%	2008	5.00	108.00	9.8556
98023	12.25	%	2008	0.088	109.00	10.4799
99006	11.99	%	2009	5.00	110.05	10.1312
99006	11.99	%	2009	5.00	109.95	10.1486
99006	11.99	%	2009	10.00	110.03	10.1347
99006	11.99	%	2009	5.00	110.05	10.1312
99006	11.99	%	2009	5.00	110.05	10.1312
99006	11.99	%	2009	5.00	110.05	10.1312
99006	11.99	%	2009	5.00	110.00	10.1399
99006	11.99	%	2009	10.00	110.00	10.1399
99006	11.99	%	2009	5.00	110.00	10.1399
99006	11.99	%	2009	5.00	110.00	10.1399
99006	11.99	%	2009	5.00	110.00	10.1399
99006	11.99	%	2009	5.00	109.90	10.1572
99006	11.99	%	2009	5.00	110.00	10.1399
99006	11.99	%	2009	0.50	108.90	10.3318
99006	11.99	%	2009	5.00	109.95	10.1486
99006	11.99	%	2009	5.00	109.55	10.2181
79002	7.00	%	2009	0.11	84.00	9.8958
99004	12.29	%	2010	5.00	110.65	10.4142
99004	12.29	%	2010	5.00	110.58	10.4256
99004	12.29	%	2010	5.00	110.54	10.4322
90010	11.50	%	2010	20.00	106.00	10.4639
90010	11.50	%	2010	10.00	106.30	10.4145

90010	11.50 %	2010	5.00	106.10	10.4474
90010	11.50 %	2010	10.00	106.25	10.4227
90010	11.50 %	2010	5.00	106.20	10.4310
90010	11.50 %	2010	5.00	106.245	10.4236
90010	11.50 %	2010	5.00	106.25	10.4227
98015	12.25 %	2010	5.00	110.72	10.4140
98015	12.25 %	2010	5.00	110.65	10.4251
98015	12.25 %	2010	10.00	110.30	10.4809
98015	12.25 %	2010	5.00	110.53	10.4442
98015	12.25 %	2010	5.00	110.60	10.4331
98015	12.25 %	2010	5.00	110.60	10.4331
98015	12.25 %	2010	5.00	110.59	10.4347
98015	12.25 %	2010	5.00	110.60	10.4331
98015	12.25 %	2010	5.00	110.04	10.5225
98015	12.25 %	2010	5.00	110.65	10.4251
98015	12.25 %	2010	5.00	110.32	10.4777
98015	12.25 %	2010	5.00	110.65	10.4251
98015	12.25 %	2010	5.00	110.70	10.4172
98015	12.25 %	2010	5.00	110.70	10.4172
98015	12.25 %	2010	5.00	110.55	10.4410
98015	12.25 %	2010	5.00	110.18	10.5001
98015	12.25 %	2010	5.00	110.55	10.4410
98015	12.25 %	2010	5.00	110.15	10.5049
98015	12.25 %	2010	10.00	110.24	10.4905
98015	12.25 %	2010	5.00	110.58	10.4363
98015	12.25 %	2010	5.00	110.55	10.4410
98015	12.25 %	2010	5.00	110.45	10.4570
98015	12.25 %	2010	5.00	110.70	10.4172
98015	12.25 %	2010	5.00	110.68	10.4203
98015	12.25 %	2010	5.00	110.70	10.4172
98015	12.25 %	2010	5.00	110.26	10.4873
98015	12.25 %	2010	5.00	110.60	10.4331
00014	11.30 %	2010	10.00	107.34	10.0656
00014	11.30 %	2010	5.00	107.30	10.0720
00014	11.30 %	2010	5.00	107.30	10.0720
00014	11.30 %	2010	5.00	107.30	10.0720
00014	11.30 %	2010	5.00	107.64	10.0179
00014	11.30 %	2010	5.00	107.50	10.0401
00014	11.30 %	2010	10.00	107.45	10.0481
00014	11.30 %	2010	10.00	107.45	10.0481
00014	11.30 %	2010	10.00	107.55	10.0322
00014	11.30 %	2010	5.00	107.30	10.0720
00014	11.30 %	2010	10.00	107.55	10.0322
99005	12.32 %	2011	10.00	110.80	10.5275
99005	12.32 %	2011	5.00	110.95	10.5045
99005	12.32 %	2011	5.00	110.70	10.5429
99005	12.32 %	2011	5.00	111.00	10.4968
91012	11.50 %	2011	0.01	106.00	10.5310
91020	12.00 %	2011	10.00	109.05	10.5564
00017	11.50 %	2011	5.00	107.25	10.3566
00017	11.50 %	2011	5.00	107.20	10.3641
00012	11.03 %	2012	0.226	104.55	10.3343
00012	11.03 %	2012	3.00	104.60	10.3269
00012	11.03 %	2012	5.00	104.44	10.3505
00012	11.03 %	2012	0.50	104.05	10.4081

00012	11.03 %	2012	0.88	104.40	10.3564
98021	12.40 %	2013	0.0675	110.00	10.9073
83004	10.00 %	2014	0.50	99.20	10.1071
84010	10.50 %	2014	0.05	101.45	10.2965
99020	11.83 %	2014	5.00	107.11	10.8167
85007	11.50 %	2015	0.25	105.50	10.7314
00015	11.43 %	2015	1.00	104.65	10.7826
98025	12.60 %	2018	1.00	113.50	10.8614
98025	12.60 %	2018	0.10	113.25	10.8905
98025	12.60 %	2018	0.17	113.75	10.8325
98025	12.60 %	2018	5.00	113.00	10.9196
98025	12.60 %	2018	0.75	113.75	10.8325
98025	12.60 %	2018	1.00	113.25	10.8905
98025	12.60 %	2018	2.10	113.15	10.9021
00008	10.70 %	2020	0.50	100.30	10.6604
00008	10.70 %	2020	0.50	100.30	10.6604
00008	10.70 %	2020	10.00	100.50	10.6358
Contract Date : March 22, 2001					
96007	13.75 %	2001	5.00	100.80	8.8433
94009	11.75 %	2001	5.00	101.10	9.0137
94009	11.75 %	2001	0.22	101.20	8.7729
94009	11.75 %	2001	10.00	101.10	9.0137
97004	12.69 %	2002	30.00	103.60	9.2447
98019	11.68 %	2002	5.00	103.20	9.1266
97011	11.15 %	2002	5.00	102.75	9.0628
97011	11.15 %	2002	15.00	102.78	9.0405
97011	11.15 %	2002	5.00	102.77	9.0480
97011	11.15 %	2002	10.00	102.75	9.0628
98004	11.10 %	2003	10.00	103.54	9.1545
98004	11.10 %	2003	10.00	103.54	9.1545
98004	11.10 %	2003	5.00	103.54	9.1545
98004	11.10 %	2003	5.00	103.53	9.1599
98008	11.50 %	2004	20.00	105.42	9.4500
98008	11.50 %	2004	10.00	105.38	9.4646
98008	11.50 %	2004	25.00	105.43	9.4464
97007	12.59 %	2004	10.00	108.18	9.5794
98011	11.75 %	2004	20.00	106.12	9.4999
98011	11.75 %	2004	25.00	106.13	9.4964
90009	11.25 %	2005	10.00	105.68	9.5727
90009	11.25 %	2005	10.00	105.70	9.5670
90009	11.25 %	2005	5.00	105.70	9.5670
00011	10.20 %	2005	4.00	102.40	9.4998
97010	11.19 %	2005	5.00	106.14	9.4425
97010	11.19 %	2005	10.00	106.15	9.4398
97010	11.19 %	2005	15.00	106.15	9.4398
97010	11.19 %	2005	5.00	106.12	9.4480
97010	11.19 %	2005	5.00	106.13	9.4453
98005	11.75 %	2006	5.00	108.01	9.7071
98005	11.75 %	2006	5.00	108.015	9.7059
98005	11.75 %	2006	10.00	108.00	9.7096
98005	11.75 %	2006	24.24	107.97	9.7168
00013	11.00 %	2006	5.00	105.53	9.6460
00013	11.00 %	2006	1.00	105.10	9.7474
00013	11.00 %	2006	5.00	105.57	9.6366
97002	13.05 %	2007	1.05	112.40	10.2548

97002	13.05	%	2007	0.21	112.40	10.2548
97002	13.05	%	2007	1.79	112.40	10.2548
98009	11.90	%	2007	5.00	109.30	9.8488
98009	11.90	%	2007	5.95	109.35	9.8385
98009	11.90	%	2007	5.00	109.35	9.8385
98009	11.90	%	2007	5.00	109.38	9.8323
98009	11.90	%	2007	5.00	109.30	9.8488
98009	11.90	%	2007	25.00	109.30	9.8488
98009	11.90	%	2007	5.00	109.30	9.8488
98009	11.90	%	2007	5.00	109.35	9.8385
87011	11.50	%	2007	5.00	107.06	10.0008
98007	12.00	%	2008	5.00	109.05	10.1759
88008	11.50	%	2008	5.00	106.46	10.2014
00016	11.40	%	2008	5.00	107.81	9.8900
00016	11.40	%	2008	5.00	107.79	9.8937
00016	11.40	%	2008	5.00	107.78	9.8955
00016	11.40	%	2008	5.00	107.78	9.8955
00016	11.40	%	2008	5.00	107.75	9.9010
00016	11.40	%	2008	5.00	107.79	9.8937
00016	11.40	%	2008	5.00	107.78	9.8955
00016	11.40	%	2008	10.00	107.80	9.8918
00016	11.40	%	2008	5.00	107.77	9.8973
00016	11.40	%	2008	10.00	107.79	9.8937
00016	11.40	%	2008	5.00	107.80	9.8918
00016	11.40	%	2008	5.00	107.75	9.9010
00016	11.40	%	2008	5.00	107.75	9.9010
00016	11.40	%	2008	5.00	107.795	9.8927
00016	11.40	%	2008	10.00	107.75	9.9010
00016	11.40	%	2008	10.00	107.75	9.9010
99006	11.99	%	2009	5.00	109.72	10.1882
99006	11.99	%	2009	5.00	109.74	10.1848
99006	11.99	%	2009	10.00	109.77	10.1795
99006	11.99	%	2009	5.00	109.70	10.1917
99006	11.99	%	2009	10.00	109.90	10.1570
89009	11.50	%	2009	5.00	106.09	10.3691
99004	12.29	%	2010	5.00	110.42	10.4515
99004	12.29	%	2010	5.00	110.42	10.4515
99004	12.29	%	2010	5.00	110.41	10.4531
99004	12.29	%	2010	5.00	110.40	10.4548
99004	12.29	%	2010	5.00	110.40	10.4548
99004	12.29	%	2010	10.00	110.43	10.4499
90010	11.50	%	2010	10.00	106.10	10.4472
90010	11.50	%	2010	5.00	106.25	10.4226
90010	11.50	%	2010	10.00	106.25	10.4226
90010	11.50	%	2010	10.00	106.00	10.4637
98015	12.25	%	2010	5.00	110.53	10.4439
98015	12.25	%	2010	5.00	110.51	10.4471
98015	12.25	%	2010	5.00	110.52	10.4455
98015	12.25	%	2010	5.00	110.45	10.4567
98015	12.25	%	2010	5.00	110.52	10.4455
98015	12.25	%	2010	5.00	110.48	10.4519
98015	12.25	%	2010	5.00	110.10	10.5126
98015	12.25	%	2010	5.00	110.55	10.4407
98015	12.25	%	2010	5.00	110.55	10.4407
98015	12.25	%	2010	20.00	110.35	10.4726

98015	12.25 %	2010	5.00	110.47	10.4535
98015	12.25 %	2010	5.00	110.45	10.4567
98015	12.25 %	2010	5.00	110.50	10.4487
98015	12.25 %	2010	5.00	110.50	10.4487
98015	12.25 %	2010	5.00	110.45	10.4567
98015	12.25 %	2010	5.00	110.50	10.4487
98015	12.25 %	2010	4.353	110.45	10.4567
98015	12.25 %	2010	5.00	110.50	10.4487
00014	11.30 %	2010	5.00	107.25	10.0797
00014	11.30 %	2010	5.00	107.30	10.0718
00014	11.30 %	2010	5.00	107.26	10.0781
00014	11.30 %	2010	5.00	107.35	10.0638
00014	11.30 %	2010	5.00	107.32	10.0686
00014	11.30 %	2010	5.00	107.22	10.0845
00014	11.30 %	2010	5.00	107.25	10.0797
00014	11.30 %	2010	0.26	107.50	10.0399
00014	11.30 %	2010	10.00	107.25	10.0797
00014	11.30 %	2010	5.00	107.21	10.0861
99005	12.32 %	2011	5.00	110.75	10.5349
91012	11.50 %	2011	1.50	105.50	10.6082
91012	11.50 %	2011	10.00	106.05	10.5231
91020	12.00 %	2011	10.00	108.95	10.5713
00012	11.03 %	2012	5.00	104.26	10.3769
00012	11.03 %	2012	5.00	104.17	10.3902
00012	11.03 %	2012	5.00	104.25	10.3784
00012	11.03 %	2012	5.00	104.21	10.3843
00012	11.03 %	2012	5.00	104.17	10.3902
00012	11.03 %	2012	5.00	104.25	10.3784
00012	11.03 %	2012	5.00	104.16	10.3917
00012	11.03 %	2012	5.00	104.27	10.3754
00012	11.03 %	2012	1.50	104.37	10.3607
99020	11.83 %	2014	0.31	107.40	10.7777
99020	11.83 %	2014	5.00	107.16	10.8099
00009	10.79 %	2015	5.00	100.60	10.7025
00015	11.43 %	2015	5.35	104.95	10.7425
98025	12.60 %	2018	10.19	113.49	10.8625
98025	12.60 %	2018	1.33	113.49	10.8625
Total			1826.9595		

B. State Government Securities

Contract Date : March 21, 2001

99216	12.25% MAHARASHTRA SDL				
2009		10.00	108.00	10.7403	
99209	12.25% GUJRAT SDL 2009	5.00	108.00	10.7403	
00208	11% MP SDL 2010	0.10	102.70	10.5284	
00239	11.70% MAHARASHTRA SDL				
2010		0.015	107.00	10.5044	

Contract Date : March 22, 2001

99216	12.25% MAHARASHTRA SDL				
2009		0.866	109.94	10.3977	
01206	10.82% KARNATAKA SDL.2011	0.37	101.90	10.5013	
01214	10.50 % ANDHRA PRADESH				
SDL 2011		8.497	100.00	10.4998	

Total 24.848

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
Contract Date : March 22, 2001			
26/03/2001	0.715	99.9316	6.2287
02/04/2001	7.50	99.7745	7.4789
02/04/2001	19.00	99.8179	6.0368
Total	27.215		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 21, 2001			
09/04/2001	13.00	99.6217	7.2750
22/05/2001	10.00	98.6562	7.9969
28/05/2001	20.00	98.5635	7.8016
Contract Date : March 22, 2001			
16/04/2001	0.01	99.4991	7.3298
07/05/2001	1.50	99.0018	7.9784
11/06/2001	10.00	98.2235	8.1277
Total	54.51		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 21, 2001			
12/04/2001	4.00	99.5646	7.2354
Contract Date : March 22, 2001			
10/05/2001	5.00	98.9243	8.0778
21/06/2001	1.50	98.0445	7.9780
Total	10.50		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 21, 2001			
05/04/2001	29.00	99.7341	6.4697
05/04/2001	0.005	99.7227	6.7479
19/04/2001	3.00	99.4052	7.5104
19/04/2001	5.00	99.3900	7.7035
29/11/2001	5.00	94.3215	8.6617
07/03/2002	5.00	92.1775	8.8007
Contract Date : March 22, 2001			
15/11/2001	10.00	94.6025	8.7260
15/11/2001	10.00	94.6142	8.7060
28/12/2001	5.00	93.6686	8.7559
21/02/2002	2.00	92.3490	8.9753
07/03/2002	14.00	92.2999	8.6762
21/03/2002	5.00	91.8479	8.8757
21/03/2002	5.00	91.8563	8.8657
21/03/2002	5.00	91.8479	8.8757
21/03/2002	15.00	91.8479	8.8757
21/03/2002	20.00	91.8479	8.8757
21/03/2002	20.00	91.8479	8.8757
21/03/2002	14.00	91.9321	8.7759
21/03/2002	25.00	91.8395	8.8856
21/03/2002	5.00	91.8479	8.8757
21/03/2002	20.00	91.8479	8.8757
21/03/2002	2.50	91.8311	8.8956
Total	224.505		

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					
94009	11.75 % 2001	24.50	101.04	9.60	13
97011	11.15 % 2002	20.00	102.81	7.35	5
97011	11.15 % 2002	20.00	102.81	7.35	5
95006	14.00 % 2005	5.00	113.25	9.50	5
95006	14.00 % 2005	5.00	113.25	9.50	5
95006	14.00 % 2005	7.00	113.25	9.50	5
97010	11.19 % 2005	20.00	106.15	8.50	13
00013	11.00 % 2006	50.00	105.50	7.50	1
00013	11.00 % 2006	20.00	105.50	7.00	2
99005	12.32 % 2011	25.00	110.60	7.70	1
99005	12.32 % 2011	25.00	110.60	7.70	1
99005	12.32 % 2011	20.00	110.60	7.70	1
Total		241.50			
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)					
NIL					

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 22 March 2001