

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 23 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			
94003	12.50 % 2004	5.00	108.38	9.2469
94003	12.50 % 2004	5.00	108.35	9.2580
94003	12.50 % 2004	10.00	108.375	9.2488
94003	12.50 % 2004	5.00	108.35	9.2580
	Contract Date : March 20, 2001			
94003	12.50 % 2004	5.00	108.38	9.2447
94003	12.50 % 2004	5.00	108.38	9.2447
	Contract Date : March 21, 2001			
94003	12.50 % 2004	5.00	108.42	9.2278
94003	12.50 % 2004	10.00	108.40	9.2351
00014	11.30 % 2010	5.00	107.44	10.0497
01001	10.47 % 2015	2.00	100.35	10.4187
	Contract Date : March 22, 2001			
96007	13.75 % 2001	40.00	100.80	8.8433
98013	11.55 % 2001	1.00	100.70	8.8292
97009	10.85 % 2001	10.00	100.55	9.1562
94003	12.50 % 2004	5.00	108.35	9.2514
94003	12.50 % 2004	5.00	108.36	9.2477
94003	12.50 % 2004	5.00	108.305	9.2680
94003	12.50 % 2004	10.00	108.305	9.2680
94003	12.50 % 2004	5.00	108.31	9.2662
94003	12.50 % 2004	10.00	108.34	9.2551
94003	12.50 % 2004	5.00	108.31	9.2662
94003	12.50 % 2004	10.00	108.37	9.2440
94003	12.50 % 2004	5.00	108.35	9.2514
94003	12.50 % 2004	5.00	108.24	9.2921
94003	12.50 % 2004	5.00	108.35	9.2514
94003	12.50 % 2004	10.00	108.31	9.2662
97007	12.59 % 2004	10.00	108.17	9.5829
97007	12.59 % 2004	10.00	108.17	9.5829
97007	12.59 % 2004	10.00	108.17	9.5829
98022	11.98 % 2004	0.103	107.88	9.2636
97010	11.19 % 2005	5.00	106.10	9.4535
97010	11.19 % 2005	5.00	106.095	9.4548
97010	11.19 % 2005	5.00	106.095	9.4548
98005	11.75 % 2006	25.00	107.95	9.7217
00013	11.00 % 2006	5.00	105.45	9.6648
00013	11.00 % 2006	10.00	105.46	9.6625
98007	12.00 % 2008	0.006	110.35	9.9311
98007	12.00 % 2008	0.005	110.35	9.9311
00016	11.40 % 2008	10.00	107.70	9.9102

00016	11.40 %	2008	10.00	107.70	9.9102
00016	11.40 %	2008	5.00	107.68	9.9139
00016	11.40 %	2008	15.00	107.69	9.9120
00016	11.40 %	2008	10.00	107.69	9.9120
00016	11.40 %	2008	10.00	107.70	9.9102
98023	12.25 %	2008	2.75	110.15	10.2675
99006	11.99 %	2009	0.50	109.50	10.2266
89009	11.50 %	2009	2.00	105.80	10.4207
79002	7.00 %	2009	0.11	85.00	9.6956
99004	12.29 %	2010	5.00	110.20	10.4877
99004	12.29 %	2010	5.00	110.10	10.5042
99004	12.29 %	2010	5.00	110.20	10.4877
90010	11.50 %	2010	10.00	106.08	10.4505
98015	12.25 %	2010	5.00	110.50	10.4487
98015	12.25 %	2010	10.00	110.30	10.4806
98015	12.25 %	2010	5.00	110.50	10.4487
98015	12.25 %	2010	5.00	110.71	10.4152
98015	12.25 %	2010	10.00	110.41	10.4630
98015	12.25 %	2010	5.00	110.30	10.4806
00014	11.30 %	2010	1.00	107.00	10.1197
91012	11.50 %	2011	0.01	106.95	10.3851
91012	11.50 %	2011	0.30	106.50	10.4539
00012	11.03 %	2012	5.00	104.10	10.4005
00012	11.03 %	2012	0.04	104.75	10.3048
00012	11.03 %	2012	0.50	104.46	10.3474
82005	9.00 %	2013	0.30	89.50	10.5476
99020	11.83 %	2014	5.00	107.05	10.8248
01001	10.47 %	2015	0.03	100.60	10.3843
01001	10.47 %	2015	1.13	100.50	10.3980
00009	10.79 %	2015	2.00	100.65	10.6956
00009	10.79 %	2015	3.00	100.65	10.6956
85007	11.50 %	2015	10.00	104.70	10.8386
85007	11.50 %	2015	0.15	105.00	10.7983
85007	11.50 %	2015	0.50	105.50	10.7313
85007	11.50 %	2015	0.08	105.80	10.6914
98025	12.60 %	2018	0.18	113.90	10.8151
98025	12.60 %	2018	1.00	113.50	10.8614
98025	12.60 %	2018	1.00	113.75	10.8324
00008	10.70 %	2020	5.00	100.09	10.6864
00008	10.70 %	2020	5.00	100.20	10.6728
00008	10.70 %	2020	1.00	101.15	10.5564
Contract Date : March 23, 2001					
78004	6.50 %	2001	5.00	99.392	8.7413
71001	5.75 %	2001	5.00	99.197	8.7412
98013	11.55 %	2001	9.80	100.81	8.3987
98013	11.55 %	2001	10.00	100.64	9.0231
81007	7.50 %	2001	10.00	99.605	8.6916
87006	11.00 %	2002	10.00	101.93	9.1458
87006	11.00 %	2002	5.00	101.94	9.1364
98019	11.68 %	2002	25.00	103.15	9.1603
97011	11.15 %	2002	20.00	102.80	9.0216
97011	11.15 %	2002	5.00	102.77	9.0438
97011	11.15 %	2002	10.00	102.78	9.0364
97011	11.15 %	2002	5.00	102.78	9.0364
94010	11.55 %	2002	25.00	103.51	9.1839
98004	11.10 %	2003	5.00	103.50	9.1739
98004	11.10 %	2003	5.00	103.51	9.1686

94003	12.50 %	2004	0.001	109.00	9.0096
94003	12.50 %	2004	5.00	108.28	9.2751
94003	12.50 %	2004	5.00	108.30	9.2677
94003	12.50 %	2004	0.4815	108.10	9.3418
94003	12.50 %	2004	10.00	108.295	9.2696
94003	12.50 %	2004	5.00	108.29	9.2714
94003	12.50 %	2004	5.00	108.28	9.2751
98008	11.50 %	2004	7.1545	105.30	9.4923
97007	12.59 %	2004	10.00	108.12	9.5982
90009	11.25 %	2005	5.00	105.60	9.5945
00011	10.20 %	2005	5.00	102.26	9.5392
00011	10.20 %	2005	1.50	102.30	9.5278
00011	10.20 %	2005	5.00	102.26	9.5392
97010	11.19 %	2005	5.00	106.09	9.4552
97010	11.19 %	2005	5.00	106.14	9.4416
97010	11.19 %	2005	5.00	106.10	9.4525
97010	11.19 %	2005	10.00	106.04	9.4689
97010	11.19 %	2005	10.00	106.10	9.4525
97010	11.19 %	2005	10.00	106.04	9.4689
97010	11.19 %	2005	10.00	106.09	9.4552
95012	14.00 %	2005 (INSTA	15.00	114.14	9.9951
98005	11.75 %	2006	5.00	107.95	9.7210
98005	11.75 %	2006	5.00	107.92	9.7283
98005	11.75 %	2006	5.00	107.91	9.7307
00013	11.00 %	2006	10.00	105.36	9.6855
00013	11.00 %	2006	10.00	105.40	9.6760
00013	11.00 %	2006	5.00	105.35	9.6878
00013	11.00 %	2006	5.00	105.42	9.6713
00013	11.00 %	2006	10.00	105.35	9.6878
00013	11.00 %	2006	5.00	105.40	9.6760
00013	11.00 %	2006	5.00	105.35	9.6878
00013	11.00 %	2006	10.00	105.40	9.6760
00013	11.00 %	2006	10.00	105.41	9.6737
98009	11.90 %	2007	20.00	109.15	9.8794
98009	11.90 %	2007	5.00	109.17	9.8752
98009	11.90 %	2007	5.00	109.20	9.8690
98009	11.90 %	2007	5.00	109.20	9.8690
98009	11.90 %	2007	5.00	109.20	9.8690
98009	11.90 %	2007	5.00	109.20	9.8690
98009	11.90 %	2007	5.00	109.20	9.8690
98009	11.90 %	2007	5.00	109.22	9.8648
98009	11.90 %	2007	5.00	109.20	9.8690
87011	11.50 %	2007	15.00	107.27	9.9579
98007	12.00 %	2008	10.00	108.88	10.2078
88008	11.50 %	2008	15.00	107.15	10.0693
00016	11.40 %	2008	5.00	107.64	9.9208
00016	11.40 %	2008	5.00	107.61	9.9263
00016	11.40 %	2008	5.00	107.59	9.9300
00016	11.40 %	2008	5.00	107.63	9.9226
00016	11.40 %	2008	5.00	107.59	9.9300
00016	11.40 %	2008	5.00	107.62	9.9245
00016	11.40 %	2008	5.00	107.57	9.9337
00016	11.40 %	2008	5.00	107.59	9.9300
00016	11.40 %	2008	5.00	107.62	9.9245
00016	11.40 %	2008	5.00	107.55	9.9373
00016	11.40 %	2008	5.00	107.56	9.9355
00016	11.40 %	2008	5.00	107.63	9.9226

00016	11.40	%	2008	5.00	107.60	9.9281
00016	11.40	%	2008	5.00	107.65	9.9189
00016	11.40	%	2008	5.00	107.65	9.9189
00016	11.40	%	2008	10.00	107.61	9.9263
00016	11.40	%	2008	10.00	107.60	9.9281
00016	11.40	%	2008	5.00	107.64	9.9208
00016	11.40	%	2008	5.00	107.58	9.9318
00016	11.40	%	2008	5.00	107.55	9.9373
00016	11.40	%	2008	5.00	107.55	9.9373
00016	11.40	%	2008	5.00	107.60	9.9281
00016	11.40	%	2008	5.00	107.59	9.9300
00016	11.40	%	2008	5.00	107.63	9.9226
00016	11.40	%	2008	5.00	107.59	9.9300
00016	11.40	%	2008	5.00	107.62	9.9245
99006	11.99	%	2009	20.00	109.40	10.2438
89009	11.50	%	2009	5.00	106.00	10.3849
99004	12.29	%	2010	5.00	110.00	10.5203
99004	12.29	%	2010	5.00	110.05	10.5120
90010	11.50	%	2010	5.00	106.00	10.4636
90010	11.50	%	2010	5.00	105.95	10.4718
98015	12.25	%	2010	5.00	110.15	10.5043
98015	12.25	%	2010	10.00	110.20	10.4963
98015	12.25	%	2010	10.00	110.15	10.5043
98015	12.25	%	2010	5.00	110.25	10.4883
98015	12.25	%	2010	10.00	110.17	10.5011
98015	12.25	%	2010	5.00	110.20	10.4963
98015	12.25	%	2010	5.00	110.16	10.5027
98015	12.25	%	2010	5.00	110.15	10.5043
98015	12.25	%	2010	5.00	110.15	10.5043
98015	12.25	%	2010	10.00	110.15	10.5043
00014	11.30	%	2010	5.00	107.08	10.1067
00014	11.30	%	2010	5.00	107.08	10.1067
00014	11.30	%	2010	5.00	107.00	10.1195
00014	11.30	%	2010	5.00	107.08	10.1067
00014	11.30	%	2010	10.00	106.96	10.1259
00014	11.30	%	2010	10.00	107.00	10.1195
00014	11.30	%	2010	5.00	107.02	10.1163
00014	11.30	%	2010	5.00	107.02	10.1163
00014	11.30	%	2010	5.00	107.09	10.1051
00014	11.30	%	2010	5.00	107.11	10.1019
00014	11.30	%	2010	5.00	107.00	10.1195
00014	11.30	%	2010	5.00	107.00	10.1195
00014	11.30	%	2010	5.00	107.00	10.1195
00014	11.30	%	2010	5.00	107.00	10.1195
00012	11.03	%	2012	5.00	104.02	10.4123
00012	11.03	%	2012	4.82	104.46	10.3473
00012	11.03	%	2012	0.15	104.40	10.3561
83004	10.00	%	2014	0.25	100.10	9.9823
99020	11.83	%	2014	5.00	107.05	10.8247
01001	10.47	%	2015	1.23	100.50	10.3980
00015	11.43	%	2015	1.72	104.90	10.7490
99019	12.30	%	2016	10.00	109.05	11.0543
98025	12.60	%	2018	9.337	113.50	10.8613
98025	12.60	%	2018	2.183	113.50	10.8613
98025	12.60	%	2018	15.00	112.95	10.9254
Total				1309.321		

B. State Government Securities

Contract Date : March 22, 2001				
95210	14.00% KARNATAKA S.D.L.			
	2005	2.60	112.80	10.1453
97213	13.75 % MAHARASHTRA SDL			
	2007	0.012	115.55	10.1419
92215	13.00% MAHARASHTRA S.D.			
	2007	0.0025	111.15	10.5333
Contract Date : March 23, 2001				
94202	12.50% ANDHRA PRADESH SDL			
	2004	0.156	107.90	9.4818
99216	12.25% MAHARASHTRA SDL			
	2009	0.866	109.95	10.3957
Total		3.6365		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)				
Contract Date : March 23, 2001				
	02/04/2001	5.00	99.8326	6.1036
	02/04/2001	3.50	99.8326	6.1036
	02/04/2001	5.00	99.8468	5.5850
	02/04/2001	10.00	99.8446	5.6654
Total		23.50		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)				
Contract Date : March 22, 2001				
	09/04/2001	2.00	99.6287	7.5365
	09/04/2001	3.00	99.6334	7.4407
	16/04/2001	3.00	99.4832	7.5637
	23/04/2001	2.50	99.3335	7.6323
	30/04/2001	3.00	99.1842	7.6768
	07/05/2001	23.9375	99.0838	7.3170
	22/05/2001	10.00	98.7260	7.7003
	28/05/2001	5.00	98.5916	7.7609
	11/06/2001	10.00	98.2556	7.9782
Contract Date : March 23, 2001				
	27/03/2001	24.25	99.9228	7.0306
	27/03/2001	2.9475	99.9206	7.2311
	14/05/2001	4.50	98.8801	7.9281
	04/06/2001	7.50	98.4349	7.9281
	11/06/2001	7.50	98.2874	7.9281
	11/06/2001	6.00	98.2556	8.0779
	18/06/2001	10.00	98.0715	8.2273
	18/06/2001	7.50	98.1403	7.9283
Total		132.635		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)				
Contract Date : March 22, 2001				
	10/05/2001	5.00	98.9782	7.6689
Contract Date : March 23, 2001				
	29/03/2001	45.00	99.8810	7.2279
	29/03/2001	1.195	99.8810	7.2279
	13/09/2001	7.50	96.1057	8.4768
Total		58.695		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 22, 2001			
18/05/2001	35.00	98.8025	7.7399
18/05/2001	5.00	98.8025	7.7399
31/05/2001	10.00	98.5286	7.7655
13/12/2001	0.55	94.2519	8.3455
21/03/2002	5.00	91.8601	8.8612
21/03/2002	25.00	91.8685	8.8512
21/03/2002	25.00	91.8685	8.8512
21/03/2002	10.00	91.8769	8.8413
21/03/2002	10.00	91.8769	8.8413
21/03/2002	10.00	91.8685	8.8512
21/03/2002	7.50	91.8601	8.8612
21/03/2002	7.50	91.8601	8.8612
21/03/2002	25.00	91.8601	8.8612
21/03/2002	35.00	91.8601	8.8612
21/03/2002	10.00	91.8685	8.8512
21/03/2002	25.00	91.8601	8.8612
21/03/2002	5.00	91.8601	8.8612
Contract Date : March 23, 2001			
05/04/2001	34.00	99.7407	7.2793
19/04/2001	3.00	99.4373	7.6290
03/05/2001	5.00	99.1204	7.8784
15/06/2001	20.00	98.0703	8.5266
15/06/2001	5.00	98.1700	8.0778
15/06/2001	10.00	98.1700	8.0778
28/06/2001	10.00	97.8928	8.0776
28/06/2001	20.00	97.7783	8.5265
12/07/2001	20.00	97.4513	8.5765
26/07/2001	20.00	97.1391	8.5763
04/10/2001	5.00	95.5585	8.6762
18/10/2001	10.00	95.2651	8.6563
18/10/2001	5.00	95.2547	8.6763
18/10/2001	5.00	95.2547	8.6763
15/11/2001	10.00	94.6239	8.7261
15/11/2001	10.00	94.6472	8.6861
29/11/2001	10.00	94.3244	8.7260
21/02/2002	1.25	92.4092	8.9254
07/03/2002	9.00	92.3169	8.6802
07/03/2002	34.00	92.2388	8.7759
21/03/2002	25.00	91.8727	8.8706
21/03/2002	15.00	91.8769	8.8656
21/03/2002	5.00	91.8769	8.8656
21/03/2002	15.00	91.8769	8.8656
21/03/2002	25.00	91.8685	8.8756
21/03/2002	10.00	91.8727	8.8706
21/03/2002	20.00	91.8853	8.8557
21/03/2002	16.00	91.9525	8.7759
Total	627.80		

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							
98025	12.60 %	2018(ON TAP)	10.00	113.00	10.50	8	
98013	11.55 %	2001	4.00	100.65	6.95	1	
97009	10.85 %	2001	170.00	100.65	7.15	1	
97009	10.85 %	2001	50.00	100.55	7.25	1	
97009	10.85 %	2001	50.00	100.55	7.25	1	
97009	10.85 %	2001	50.00	100.55	7.25	1	
97009	10.85 %	2001	50.00	100.55	7.25	1	
94009	11.75 %	2001	50.00	101.05	7.30	4	
94009	11.75 %	2001	10.00	101.10	7.40	4	
94009	11.75 %	2001	150.00	101.10	7.20	4	
96018	13.55 %	2001	35.00	102.90	7.60	4	
98031	11.47 %	2001	50.00	101.53	7.30	4	
98031	11.47 %	2001	20.00	101.53	7.30	4	
97004	12.69 %	2002	25.00	103.60	7.25	4	
97004	12.69 %	2002	20.00	103.60	7.25	4	
87006	11.00 %	2002	10.00	101.80	7.20	1	
87006	11.00 %	2002	30.00	101.80	7.25	4	
97011	11.15 %	2002	25.00	102.76	7.10	1	
97011	11.15 %	2002	25.00	102.76	7.10	1	
97011	11.15 %	2002	25.00	102.76	7.10	1	
97011	11.15 %	2002	25.00	102.76	7.10	1	
94010	11.55 %	2002(INSTAL	25.00	103.53	7.25	4	
94010	11.55 %	2002(INSTAL	18.00	103.53	7.35	1	
98004	11.10 %	2003	15.00	103.51	7.35	4	
98004	11.10 %	2003	35.00	103.48	7.35	4	
98004	11.10 %	2003	40.00	103.48	7.35	4	
94003	12.50 %	2004	10.00	108.30	7.15	1	
94003	12.50 %	2004	10.00	108.30	7.15	1	
94003	12.50 %	2004	50.00	108.30	7.75	4	
94003	12.50 %	2004	5.00	108.27	7.30	4	
94003	12.50 %	2004	23.00	108.27	7.10	1	
94003	12.50 %	2004	50.00	108.27	7.40	4	
94003	12.50 %	2004	50.00	108.27	7.40	4	
00007	9.90 %	2005	90.00	101.40	7.40	4	
97010	11.19 %	2005	50.00	106.10	7.75	4	
97010	11.19 %	2005	10.00	106.05	7.35	4	
99008	11.68 %	2006	5.00	107.85	7.35	4	
99008	11.68 %	2006	35.30	107.80	7.35	4	
98005	11.75 %	2006	70.00	107.80	7.25	4	
00013	11.00 %	2006	100.00	105.40	7.20	4	
98009	11.90 %	2007	30.00	109.20	7.30	4	
98009	11.90 %	2007	90.00	109.20	7.40	4	
00016	11.40 %	2008	25.00	107.50	7.50	1	
00016	11.40 %	2008	50.00	107.70	7.75	4	
00016	11.40 %	2008	50.00	107.70	7.75	4	
99006	11.99 %	2009	50.00	109.50	7.40	4	
99004	12.29 %	2010	31.85	110.25	7.60	4	
98015	12.25 %	2010	125.00	110.69	7.50	4	
00014	11.30 %	2010	25.00	106.90	7.60	4	
00014	11.30 %	2010	25.00	106.90	7.60	4	
00014	11.30 %	2010	20.00	106.90	7.60	4	
00017	11.50 %	2011	90.00	108.05	7.50	4	
00015	11.43 %	2015	75.00	105.90	7.50	4	
98025	12.60 %	2018(ON TAP)	5.00	112.50	8.00	4	
Total			2267.15				

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)

18/05/2001	40.00	98.8174	6.90	1
Total	40.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 23 March 2001